

**Notice Regarding Your Quarterly Distribution**

<b>First Trust Brazil AlphaDEX® Fund (FBZ)</b>	<b>First Trust Asia Pacific ex-Japan AlphaDEX® Fund (FPA)</b>	<b>First Trust Developed Markets ex-US Small Cap AlphaDEX® Fund (FDT)</b>
<b>First Trust Developed Markets ex-US AlphaDEX® Fund (FDT)</b>	<b>First Trust China AlphaDEX® Fund (FCA)</b>	<b>First Trust Taiwan AlphaDEX® Fund (FTW)</b>
<b>First Trust Emerging Markets AlphaDEX® Fund (FEM)</b>	<b>First Trust Canada AlphaDEX® Fund (FCAN)</b>	<b>First Trust Emerging Markets Small Cap AlphaDEX® Fund (FEMS)</b>
<b>First Trust Europe AlphaDEX® Fund (FEP)</b>	<b>First Trust Australia AlphaDEX® Fund (FAUS)</b>	<b>First Trust Eurozone AlphaDEX® ETF (FEUZ)</b>
<b>First Trust Germany AlphaDEX® Fund (FGM)</b>	<b>First Trust United Kingdom AlphaDEX® Fund (FKU)</b>	
<b>First Trust Latin America AlphaDEX® Fund (FLN)</b>	<b>First Trust Hong Kong AlphaDEX® Fund (FHK)</b>	

Each exchange-traded fund listed above within the First Trust Exchange-Traded AlphaDEX® Fund II has declared a distribution payable on September 30, 2016, to shareholders of record as of September 23, 2016, with an ex-dividend date of September 21, 2016. This Notice is meant to provide you information about the sources of your Fund's distributions. You should not draw any conclusions about the Fund's investment performance from the amount of this distribution.

The following tables set forth the estimated amounts of the current distribution and the cumulative distributions paid this fiscal year to date for each Fund from the following sources: net investment income ("NII"); net realized short-term capital gains ("STCG"); net realized long-term capital gains ("LTCG"); and return of capital ("ROC"). These estimates are based upon information through the September 20, 2016 declaration date and are calculated based on a generally accepted accounting principles ("GAAP") basis. The amounts and sources of distributions are expressed per share.

Fund Ticker	Fund Cusip	Fiscal Year End	Total Current Distribution	Current Distribution (\$)				Current Distribution (%)				Annualized Current Dist. Rate as a % of NAV (3)	5 Year Avg. Annual Total Return on NAV (4)
				NII	STCG	LTCG	ROC (2)	NII	STCG	LTCG	ROC (2)		
FBZ	33737J133	12/31/2016	\$0.0235	\$0.0235	-	-	-	100.00%	-	-	-	0.67%	-9.56%
FDT	33737J174	12/31/2016	\$0.0764	\$0.0764	-	-	-	100.00%	-	-	-	0.64%	3.64%
FEM	33737J182	12/31/2016	\$0.2655	\$0.2655	-	-	-	100.00%	-	-	-	5.11%	-1.76%
FEP	33737J117	12/31/2016	\$0.1245	\$0.1245	-	-	-	100.00%	-	-	-	1.70%	5.79%
FGM	33737J190	12/31/2016	\$0.0082	\$0.0082	-	-	-	100.00%	-	-	-	0.09%	6.67%
FLN	33737J125	12/31/2016	\$0.0013	\$0.0013	-	-	-	100.00%	-	-	-	0.03%	-5.73%
FPA	33737J109	12/31/2016	\$0.1221	\$0.1221	-	-	-	100.00%	-	-	-	1.64%	4.12%
FCA	33737J141	12/31/2016	\$0.2539	\$0.2539	-	-	-	100.00%	-	-	-	4.90%	-0.08%
FCAN	33737J208	12/31/2016	\$0.0491	\$0.0491	-	-	-	100.00%	-	-	-	0.82%	-3.47%
FAUS	33737J216	12/31/2016	\$0.4752	\$0.4752	-	-	-	100.00%	-	-	-	6.06%	5.03%
FKU	33737J224	12/31/2016	\$0.3903	\$0.3903	-	-	-	100.00%	-	-	-	4.47%	6.18%
FHK	33737J240	12/31/2016	\$0.1855	\$0.1855	-	-	-	100.00%	-	-	-	2.12%	6.38%
FDT	33737J406	12/31/2016	\$0.0628	\$0.0628	-	-	-	100.00%	-	-	-	0.74%	4.72%
FTW	33737J257	12/31/2016	\$1.0058	\$1.0058	-	-	-	100.00%	-	-	-	12.36%	3.80%
FEMS	33737J307	12/31/2016	\$0.3171	\$0.3171	-	-	-	100.00%	-	-	-	3.92%	4.08%
FEUZ	33737J505	12/31/2016	\$0.2116	\$0.2116	-	-	-	100.00%	-	-	-	2.63%	4.31%

Fund Ticker	Fund Cusip	Fiscal Year End	Cumulative Fiscal YTD Distributions (1)	Cumulative Distributions Fiscal YTD (\$)				Cumulative Distributions Fiscal YTD (%)				Cumulative Fiscal YTD Distributions as a % of NAV (3)	Cumulative Fiscal YTD Total Return on NAV (4)
				NII	STCG	LTCG	ROC (2)	NII	STCG	LTCG	ROC (2)		
FBZ	33737J133	12/31/2016	\$0.1815	\$0.1815	-	-	-	100.00%	-	-	-	1.30%	59.15%
FDT	33737J174	12/31/2016	\$0.5496	\$0.5496	-	-	-	100.00%	-	-	-	1.14%	4.14%
FEM	33737J182	12/31/2016	\$0.4521	\$0.4521	-	-	-	100.00%	-	-	-	2.18%	15.92%
FEP	33737J117	12/31/2016	\$0.6241	\$0.6241	-	-	-	100.00%	-	-	-	2.13%	0.68%
FGM	33737J190	12/31/2016	\$0.4839	\$0.4839	-	-	-	100.00%	-	-	-	1.30%	3.93%
FLN	33737J125	12/31/2016	\$0.1971	\$0.1971	-	-	-	100.00%	-	-	-	1.08%	39.45%
FPA	33737J109	12/31/2016	\$0.3831	\$0.3831	-	-	-	100.00%	-	-	-	1.29%	8.21%
FCA	33737J141	12/31/2016	\$0.4023	\$0.4023	-	-	-	100.00%	-	-	-	1.94%	0.45%
FCAN	33737J208	12/31/2016	\$0.1438	\$0.1438	-	-	-	100.00%	-	-	-	0.60%	11.52%
FAUS	33737J216	12/31/2016	\$0.8835	\$0.8835	-	-	-	100.00%	-	-	-	2.82%	17.38%
FKU	33737J224	12/31/2016	\$0.8516	\$0.8516	-	-	-	100.00%	-	-	-	2.44%	-11.82%
FHK	33737J240	12/31/2016	\$1.1455	\$1.1455	-	-	-	100.00%	-	-	-	3.27%	7.18%
FDT	33737J406	12/31/2016	\$0.3521	\$0.3521	-	-	-	100.00%	-	-	-	1.04%	2.62%
FTW	33737J257	12/31/2016	\$1.0058	\$1.0058	-	-	-	100.00%	-	-	-	3.09%	12.86%
FEMS	33737J307	12/31/2016	\$0.6190	\$0.6190	-	-	-	100.00%	-	-	-	1.91%	19.25%
FEUZ	33737J505	12/31/2016	\$0.6914	\$0.6914	-	-	-	100.00%	-	-	-	2.15%	3.29%

(1) Includes the most recent quarterly distribution paid on September 30, 2016.

(2) The Fund estimates that it has distributed more than its income and net realized capital gains; therefore, a portion of your distribution may be a return of capital. A return of capital may occur, for example, when some or all of the money that you invested in the Fund is paid back to you. A return of capital distribution does not necessarily reflect the Fund's investment performance and should not be confused with "yield" or "income."

(3) Based on Net Asset Value ("NAV") as of August 31, 2016.

(4) Total Returns are through August 31, 2016 and for Funds in operation less than five years, the return included in the 5 Year Average Annual Total Return on NAV column is from the Fund's inception date.

The amounts and sources of distributions reported in this Notice are only estimates and are not being provided for tax reporting purposes. The actual amounts and sources of the amounts for tax reporting purposes will depend upon the Fund's investment experience during the remainder of its fiscal year and may be subject to changes based on tax regulations. The Fund will send you a Form 1099-DIV for the calendar year that will tell you how to report these distributions for federal income tax purposes. You should not use this Notice as a substitute for your Form 1099-DIV.