Notice Regarding Your Monthly Distribution

First Trust/Aberdeen Global Opportunity Income Fund (FAM)
First Trust High Income Long/Short Fund (FSD)
First Trust High Yield Opportunities 2027 Term Fund (FTHY)

First Trust Senior Floating Rate Income Fund II (FCT) First Trust MLP and Energy Income Fund (FEI)

First Trust Mortgage Income Fund (FMY)
First Trust New Opportunities MLP & Energy Fund (FPL)

Annualized

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Each closed-end fund listed above (each a "Fund" and collectively, the "Funds") has declared a distribution payable on January 18, 2022, with the exception of FTHY, which has declared a distribution payable on January 25, 2022, to shareholders of record as of January 4, 2022*, with an ex-dividend date of January 3, 2022*. This Notice is meant to provide you information about the sources of your Fund's distributions. You should not draw any conclusions about each Fund's investment performance from the amount of its 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 as of December 31, 2021, are calculated based on a generally accepted accounting principles ("GAAP") basis and include the prior fiscal year-end undistributed net investment income. The amounts and sources of distributions are expressed per common share.

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			Total									Current Dist.	Avg. Annual
Fund	Fund	Fiscal	Current	Current Distribution (\$)				Current Distribution (%)				Rate as a	Total Return
<u>Ticker</u>	<u>Cusip</u>	Year End	Distribution	NII	STCG	LTCG	ROC (2)	NII	STCG	LTCG	ROC (2)	% of NAV (3)	on NAV (4)
FAM	337319107	12/31/2022	\$0.07500	\$0.03686	-	-	\$0.03814	49.14%	-	-	50.86%	9.34%	4.28%
FCT	33733U108	5/31/2022	\$0.07890	\$0.04392	-	-	\$0.03498	55.66%	-	-	44.34%	7.69%	4.61%
FMY	33734E103	10/31/2022	\$0.05500	\$0.02736	-	-	\$0.02764	49.75%	-	-	50.25%	4.78%	3.12%
FSD	33738E109	10/31/2022	\$0.10500	\$0.07018	-	-	\$0.03482	66.84%	-	-	33.16%	7.79%	7.08%
FEI (5)	33739B104	10/31/2022	\$0.05000	\$0.01555	-	-	\$0.03445	31.10%	-	-	68.90%	7.45%	-3.31%
FPL (5)	33739M100	10/31/2022	\$0.03750	\$0.00953	-	-	\$0.02797	25.41%	-	-	74.59%	7.18%	-4.69%
FTHY	33741Q107	5/31/2022	\$0.14940	\$0.11683	\$0.00539	-	\$0.02718	78.20%	3.61%	-	18.19%	8.81%	8.58%
			Total									Cumulative	Cumulative
			Cumulative									Fiscal YTD	Fiscal YTD
			Cumulative									FISCAL TID	FISCAL LID
Fund	Fund	Fiscal	Fiscal YTD	Cumula	ative Distribut	tions Fiscal	YTD (\$)	Cumulati	ve Distributi	ons Fiscal `	YTD (%)	Distributions as	Total Return
Fund <u>Ticker</u>	Fund <u>Cusip</u>	Fiscal <u>Year End</u>		Cumula NII	ative Distribut STCG	tions Fiscal	YTD (\$) ROC (2)		ive Distributi STCG	ons Fiscal `	YTD (%) ROC (2)		
			Fiscal YTD					Cumulati NII 49.14%				Distributions as	Total Return
<u>Ticker</u>	Cusip	Year End	Fiscal YTD <u>Distributions (1)</u>	NII			ROC (2)	NII	STCG		ROC (2)	Distributions as a % of NAV (3)	Total Return on NAV (4)
<u>Ticker</u> FAM	<u>Cusip</u> 337319107	Year End 12/31/2022	Fiscal YTD Distributions (1) \$0.07500	<u>NII</u> \$0.03686	STCG -	LTCG -	ROC (2) \$0.03814	<u>NII</u> 49.14%	STCG -	LTCG -	ROC (2) 50.86%	Distributions as a % of NAV (3) 0.78%	Total Return on NAV (4) -6.96%
<u>Ticker</u> FAM FCT	<u>Cusip</u> 337319107 33733U108	Year End 12/31/2022 5/31/2022	Fiscal YTD Distributions (1) \$0.07500 \$0.68200	NII \$0.03686 \$0.37960	STCG - -	LTCG - -	ROC (2) \$0.03814 \$0.30240	NII 49.14% 55.66%	STCG - -	LTCG - -	ROC (2) 50.86% 44.34%	Distributions as <u>a % of NAV (3)</u> 0.78% 5.54%	Total Return on NAV (4) -6.96% 1.79%
Ticker FAM FCT FMY	<u>Cusip</u> 337319107 33733U108 33734E103	Year End 12/31/2022 5/31/2022 10/31/2022	Fiscal YTD <u>Distributions (1)</u> \$0.07500 \$0.68200 \$0.16500	NII \$0.03686 \$0.37960 \$0.08209	STCG - - -	<u>LTCG</u> - - -	ROC (2) \$0.03814 \$0.30240 \$0.08291	NII 49.14% 55.66% 49.75%	<u>STCG</u> - - -	LTCG - - -	ROC (2) 50.86% 44.34% 50.25%	Distributions as <u>a % of NAV (3)</u> 0.78% 5.54% 1.20%	Total Return on NAV (4) -6.96% 1.79% -0.05%
Ticker FAM FCT FMY FSD	Cusip 337319107 33733U108 33734E103 33738E109	Year End 12/31/2022 5/31/2022 10/31/2022 10/31/2022	Fiscal YTD <u>Distributions (1)</u> \$0.07500 \$0.68200 \$0.16500 \$0.31500	NII \$0.03686 \$0.37960 \$0.08209 \$0.21055	<u>STCG</u> - - - -	<u>LTCG</u> - - - -	ROC (2) \$0.03814 \$0.30240 \$0.08291 \$0.10445	NII 49.14% 55.66% 49.75% 66.84%	<u>STCG</u> - - - -	<u>LTCG</u> - - - -	ROC (2) 50.86% 44.34% 50.25% 33.16%	Distributions as a % of NAV (3) 0.78% 5.54% 1.20% 1.95%	Total Return on NAV (4) -6.96% 1.79% -0.05% 1.03%
Ticker FAM FCT FMY FSD FEI (5)	Cusip 337319107 33733U108 33734E103 33738E109 33739B104	Year End 12/31/2022 5/31/2022 10/31/2022 10/31/2022 10/31/2022	Fiscal YTD Distributions (1) \$0.07500 \$0.68200 \$0.16500 \$0.31500 \$0.15000	NII \$0.03686 \$0.37960 \$0.08209 \$0.21055 \$0.04665	<u>STCG</u> - - - -	<u>LTCG</u>	ROC (2) \$0.03814 \$0.30240 \$0.08291 \$0.10445 \$0.10335	NII 49.14% 55.66% 49.75% 66.84% 31.10%	<u>STCG</u> - - - -	<u>LTCG</u>	ROC (2) 50.86% 44.34% 50.25% 33.16% 68.90%	Distributions as a % of NAV (3) 0.78% 5.54% 1.20% 1.95% 1.86%	Total Return on NAV (4) -6.96% 1.79% -0.05% 1.03% -1.70%

^{*} The record and ex-dividend dates for First Trust High Yield Opportunities 2027 Term Fund (FTHY) distribution were December 31, 2021 and December 30, 2021, respectively.

- (1) Includes the most recent monthly distribution paid on January 18, 2021, with the exception of FTHY, which has declared a distribution payable on January 25, 2021.
- (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 December 31, 2021.
- (4) Total Returns are through December 31, 2021, 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 first public offering.
- (5) The Fund anticipates that, due to the tax treatment of cash distributions made by Master Limited Partnerships in which the Fund invests, a portion of distributions the Fund makes to Common Shareholders may consist of a tax-deferred return of capital.

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.