

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)**

Each closed-end fund listed above (each a "Fund" and collectively, the "Funds") has declared a distribution payable on June 15, 2022, with the exception of FTHY, which has declared a distribution payable on June 27, 2022, to shareholders of record as of June 2, 2022, with an ex-dividend date of June 1, 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 May 31, 2022, 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.

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)		
FAM	337319107	12/31/2022	\$0.06000	\$0.02822	-	-	\$0.03178	47.03%	-	-	52.97%	9.88%	-2.38%
FCT	33733U108	5/31/2023	\$0.07200	\$0.04239	-	-	\$0.02961	58.88%	-	-	41.12%	7.65%	3.07%
FMY	33734E103	10/31/2022	\$0.05500	\$0.03787	-	-	\$0.01713	68.85%	-	-	31.15%	5.14%	1.48%
FSD	33738E109	10/31/2022	\$0.10500	\$0.06913	-	-	\$0.03587	65.84%	-	-	34.16%	9.03%	3.61%
FEI (5)	33739B104	10/31/2022	\$0.05000	\$0.01025	-	-	\$0.03975	20.49%	-	-	79.51%	6.15%	1.33%
FPL (5)	33739M100	10/31/2022	\$0.03750	\$0.00548	-	-	\$0.03202	14.61%	-	-	85.39%	5.96%	-0.37%
FTHY	33741Q107	5/31/2023	\$0.13440	\$0.09919	\$0.00070	-	\$0.03451	73.80%	0.52%	-	25.68%	9.23%	0.33%

Fund Ticker	Fund Cusip	Fiscal Year End	Total 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)		
FAM	337319107	12/31/2022	\$0.38500	\$0.18107	-	-	\$0.20393	47.03%	-	-	52.97%	5.28%	-21.13%
FCT	33733U108	5/31/2023	\$0.07200	\$0.04239	-	-	\$0.02961	58.88%	-	-	41.12%	0.64%	-3.64%
FMY	33734E103	10/31/2022	\$0.44000	\$0.30294	-	-	\$0.13706	68.85%	-	-	31.15%	3.42%	-4.89%
FSD	33738E109	10/31/2022	\$0.84000	\$0.55306	-	-	\$0.28694	65.84%	-	-	34.16%	6.02%	-9.27%
FEI (5)	33739B104	10/31/2022	\$0.40000	\$0.08196	-	-	\$0.31804	20.49%	-	-	79.51%	4.10%	22.84%
FPL (5)	33739M100	10/31/2022	\$0.30000	\$0.04383	-	-	\$0.25617	14.61%	-	-	85.39%	3.97%	22.31%
FTHY	33741Q107	5/31/2023	\$0.13440	\$0.09919	\$0.00070	-	\$0.03451	73.80%	0.52%	-	25.68%	0.77%	-9.73%

(1) Includes the most recent monthly distribution paid on June 15, 2022, with the exception of FTHY, which has declared a distribution payable on June 27, 2022.

(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 May 31, 2022.

(4) Total Returns are through May 31, 2022, 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.