

	Expense Ratios <sup>1</sup>		Performance (%)	1 Month	3 Month	YTD	1 Year	3 Year	5 Year	10 Year	Since Inception
	Net	Gross									
<b>AlphaDEX® Sector Funds</b>											
<b>First Trust Consumer Discretionary AlphaDEX® Fund</b>	0.61%	0.61%	Net Asset Value	-1.16	0.67	3.39	5.73	5.71	11.03	N/A	7.15
Symbol: FXD			Market Price	-1.16	0.67	3.31	5.70	5.68	11.03	N/A	7.15
Inception Date: 5/8/07			Index	-1.12	0.83	3.68	6.40	6.40	11.76	N/A	7.94
<b>First Trust Consumer Staples AlphaDEX® Fund</b>	0.61%	0.61%	Net Asset Value	-2.19	-0.38	1.75	1.79	9.52	14.83	N/A	10.28
Symbol: FXG			Market Price	-2.21	-0.40	1.71	1.79	9.50	14.82	N/A	10.28
Inception Date: 5/8/07			Index	-2.14	-0.20	2.06	2.46	10.20	15.69	N/A	11.10
<b>First Trust Energy AlphaDEX® Fund</b>	0.62%	0.62%	Net Asset Value	-6.71	-14.44	-19.00	8.13	-15.52	-4.40	N/A	-1.95
Symbol: FXN			Market Price	-6.71	-14.50	-19.00	8.06	-15.55	-4.40	N/A	-1.96
Inception Date: 5/8/07			Index	-6.71	-14.34	-18.84	8.83	-15.21	-3.91	N/A	-1.36
<b>First Trust Financials AlphaDEX® Fund</b>	0.64%	0.64%	Net Asset Value	-0.79	-2.81	2.44	24.49	9.95	14.21	N/A	5.07
Symbol: FXO			Market Price	-0.83	-2.85	2.33	24.39	9.94	14.19	N/A	5.07
Inception Date: 5/8/07			Index	-0.74	-2.66	2.69	25.31	10.70	15.04	N/A	5.96
<b>First Trust Health Care AlphaDEX® Fund</b>	0.61%	0.61%	Net Asset Value	1.32	2.68	12.41	12.02	7.02	15.30	N/A	12.27
Symbol: FXH			Market Price	1.29	2.66	12.37	11.98	7.00	15.29	N/A	12.26
Inception Date: 5/8/07			Index	1.37	2.85	12.70	12.73	7.69	16.04	N/A	13.09
<b>First Trust Industrials/Producer Durables AlphaDEX® Fund</b>	0.66%	0.66%	Net Asset Value	1.10	0.83	6.57	24.36	6.00	13.27	N/A	6.43
Symbol: FXR			Market Price	1.04	0.83	6.47	24.41	5.97	13.34	N/A	6.43
Inception Date: 5/8/07			Index	1.13	1.02	6.97	25.44	6.74	14.10	N/A	7.22
<b>First Trust Materials AlphaDEX® Fund</b>	0.66%	0.66%	Net Asset Value	-0.92	-0.24	5.60	24.36	5.89	10.35	N/A	8.15
Symbol: FXZ			Market Price	-0.92	-0.24	5.57	24.36	5.87	10.36	N/A	8.15
Inception Date: 5/8/07			Index	-0.87	-0.07	5.93	25.20	6.58	11.12	N/A	8.96
<b>First Trust Technology AlphaDEX® Fund</b>	0.63%	0.63%	Net Asset Value	4.94	9.09	18.27	28.75	11.30	12.86	N/A	8.12
Symbol: FXL			Market Price	4.99	9.14	18.20	28.74	11.31	12.87	N/A	8.12
Inception Date: 5/8/07			Index	4.99	9.26	18.58	29.13	11.90	13.58	N/A	8.95
<b>First Trust Utilities AlphaDEX® Fund</b>	0.62%	0.62%	Net Asset Value	1.93	1.42	5.47	8.40	10.47	12.84	N/A	6.49
Symbol: FXU			Market Price	1.93	1.38	5.40	8.35	10.45	12.86	N/A	6.49
Inception Date: 5/8/07			Index	1.98	1.60	5.77	9.16	11.26	13.80	N/A	7.40
<b>Sector Funds</b>											
<b>First Trust Nasdaq Retail ETF</b>	N/A	0.60%	Net Asset Value	-0.60	0.84	0.24	N/A	N/A	N/A	N/A	-0.45
Symbol: FTXD			Market Price	-0.55	0.74	0.19	N/A	N/A	N/A	N/A	-0.34
Inception Date: 9/20/16			Index	-0.58	0.98	0.51	N/A	N/A	N/A	N/A	-0.12
<b>First Trust Nasdaq Food &amp; Beverage ETF</b>	N/A	0.60%	Net Asset Value	0.19	0.38	3.49	N/A	N/A	N/A	N/A	3.91
Symbol: FTXG			Market Price	0.34	0.38	3.59	N/A	N/A	N/A	N/A	4.01
Inception Date: 9/20/16			Index	0.29	0.55	3.80	N/A	N/A	N/A	N/A	4.28
<b>First Trust Natural Gas ETF</b>	0.60%	0.63%	Net Asset Value	-7.77	-12.43	-18.56	20.31	-36.93	-21.65	N/A	-12.47
Symbol: FCG			Market Price	-7.73	-12.35	-18.55	20.26	-36.96	-21.64	N/A	-12.47
Inception Date: 5/8/07			Index	-7.78	-12.31	-18.40	21.22	-37.19	-21.66	-11.28	-12.17
<b>First Trust Nasdaq Oil &amp; Gas ETF</b>	N/A	0.60%	Net Asset Value	-6.66	-13.35	-17.41	N/A	N/A	N/A	N/A	4.75
Symbol: FTXN			Market Price	-6.70	-13.39	-17.44	N/A	N/A	N/A	N/A	4.75
Inception Date: 9/20/16			Index	-6.67	-13.24	-17.23	N/A	N/A	N/A	N/A	5.00
<b>First Trust NASDAQ® ABA Community Bank Index Fund</b>	0.60%	0.61%	Net Asset Value	-4.90	-8.86	-8.93	39.41	12.75	16.09	N/A	14.33
Symbol: QABA			Market Price	-4.98	-9.04	-9.16	39.57	12.86	16.11	N/A	14.33
Inception Date: 6/29/09			Index	-4.85	-8.71	-8.71	40.32	13.44	16.82	N/A	15.06
<b>First Trust Nasdaq Bank ETF</b>	N/A	0.60%	Net Asset Value	-2.62	-8.96	-4.28	N/A	N/A	N/A	N/A	29.89
Symbol: FTXO			Market Price	-2.66	-8.96	-4.28	N/A	N/A	N/A	N/A	29.99
Inception Date: 9/20/16			Index	-2.58	-8.83	-4.05	N/A	N/A	N/A	N/A	30.43
<b>First Trust Nasdaq Pharmaceuticals ETF</b>	N/A	0.60%	Net Asset Value	-2.27	-0.59	8.30	N/A	N/A	N/A	N/A	-1.10
Symbol: FTXH			Market Price	-2.32	-0.59	8.24	N/A	N/A	N/A	N/A	-1.10
Inception Date: 9/20/16			Index	-2.22	-0.46	8.60	N/A	N/A	N/A	N/A	-0.76
						<i>Returns as of 5/31/17</i>	<i>Returns as of 3/31/17</i>				

	Expense Ratios <sup>1</sup>		Performance (%)	1 Month	3 Month	YTD	1 Year	3 Year	5 Year	10 Year	Since Inception	
	Net	Gross	(%)									
<b>Sector Funds continued</b>												
<b>First Trust NYSE Arca Biotechnology Index Fund</b>	0.56%	0.56%	Net Asset Value	-2.60	0.27	15.07	20.24	11.22	20.09	16.19	16.81	
Symbol: FBT			Market Price	-2.63	0.24	14.94	20.32	11.21	20.09	16.17	16.81	
Inception Date: 6/19/06			Index	-2.55	0.39	15.30	20.85	11.66	20.63	16.80	17.44	
<b>First Trust Nasdaq Transportation ETF</b>	N/A	0.60%	Net Asset Value	2.69	0.53	4.88	N/A	N/A	N/A	N/A	14.97	
Symbol: FTXR			Market Price	2.56	0.36	4.88	N/A	N/A	N/A	N/A	15.12	
Inception Date: 9/20/16			Index	2.74	0.66	5.14	N/A	N/A	N/A	N/A	15.37	
<b>First Trust Indxx Global Agriculture ETF<sup>2</sup></b>	N/A	0.72%	Net Asset Value	1.32	5.02	10.75	20.41	-25.79	-22.97	N/A	-21.68	
Symbol: FTAG			Market Price	1.44	5.36	11.03	22.24	-25.86	-23.09	N/A	-21.68	
Inception Date: 3/11/10			Index	1.44	5.07	10.99	21.48	N/A	N/A	N/A	N/A	
<b>First Trust Indxx Global Natural Resources Income ETF<sup>2</sup></b>	N/A	0.70%	Net Asset Value	1.07	1.17	-0.85	14.52	-17.93	-16.58	N/A	-10.88	
Symbol: FTRI			Market Price	0.27	1.53	-0.85	15.71	-17.78	-16.51	N/A	-10.82	
Inception Date: 3/11/10			Index	1.10	1.29	-0.61	15.72	N/A	N/A	N/A	N/A	
<b>First Trust FTSE EPRA/NAREIT Developed Markets Real Estate Index Fund</b>	0.60%	0.72%	Net Asset Value	0.82	0.43	4.13	1.24	5.43	7.34	N/A	2.04	
Symbol: FFR			Market Price	1.02	0.41	4.72	1.81	5.40	7.39	N/A	2.04	
Inception Date: 8/27/07			Index	0.94	0.66	4.45	1.86	6.18	8.18	N/A	2.90	
<b>First Trust Heitman Global Prime Real Estate ETF</b>	N/A	0.95%	Net Asset Value	1.27	1.69	3.91	-1.58	N/A	N/A	N/A	1.23	
Symbol: PRME			Market Price	1.23	1.44	2.86	-2.16	N/A	N/A	N/A	0.80	
Inception Date: 11/11/15												
<b>First Trust S&amp;P REIT Index Fund<sup>2</sup></b>	0.49%	0.49%	Net Asset Value	-0.91	-3.65	-0.51	2.12	9.28	9.14	N/A	4.14	
Symbol: FRI			Market Price	-0.95	-3.73	-0.60	2.03	9.24	9.10	N/A	4.14	
Inception Date: 5/8/07			Index	-0.85	-3.53	-0.27	2.64	9.85	9.72	N/A	N/A	
<b>First Trust Dow Jones Internet Index Fund</b>	0.54%	0.54%	Net Asset Value	2.68	9.84	18.66	29.03	14.23	18.89	14.26	14.78	
Symbol: FDN			Market Price	2.67	9.85	18.60	29.00	14.23	18.89	14.26	14.78	
Inception Date: 6/19/06			Index	2.72	9.98	18.91	29.70	14.77	19.52	14.88	15.40	
<b>First Trust Cloud Computing ETF</b>	N/A	0.60%	Net Asset Value	1.91	6.24	16.41	31.12	13.14	12.83	N/A	12.23	
Symbol: SKYY			Market Price	1.91	6.26	16.50	31.28	13.17	12.85	N/A	12.24	
Inception Date: 7/5/11			Index	1.97	6.38	16.65	30.71	13.55	13.37	N/A	12.77	
<b>First Trust NASDAQ-100-Technology Sector Index Fund</b>	0.60%	0.60%	Net Asset Value	6.04	11.05	23.61	41.15	18.63	17.22	12.40	11.22	
Symbol: QTEC			Market Price	6.11	11.10	23.57	41.23	18.63	17.24	12.41	11.22	
Inception Date: 4/19/06			Index	6.11	11.25	23.93	42.10	19.40	17.98	13.13	11.93	
<b>First Trust Nasdaq Cybersecurity ETF</b>	N/A	0.60%	Net Asset Value	1.83	1.97	11.49	27.90	N/A	N/A	N/A	5.60	
Symbol: CIBR			Market Price	1.82	1.73	11.13	27.86	N/A	N/A	N/A	5.54	
Inception Date: 7/6/15			Index	1.94	2.11	11.79	28.84	N/A	N/A	N/A	6.42	
<b>First Trust Nasdaq Semiconductor ETF</b>	N/A	0.60%	Net Asset Value	4.74	9.19	14.81	N/A	N/A	N/A	N/A	25.92	
Symbol: FTXL			Market Price	4.78	9.19	14.80	N/A	N/A	N/A	N/A	25.97	
Inception Date: 9/20/16			Index	4.83	9.40	15.17	N/A	N/A	N/A	N/A	26.43	
<b>First Trust Nasdaq Smartphone Index Fund</b>	N/A	0.70%	Net Asset Value	5.98	10.96	20.01	25.76	10.77	12.26	N/A	8.50	
Symbol: FONE			Market Price	6.28	11.21	20.60	26.32	11.02	12.29	N/A	8.52	
Inception Date: 2/17/11			Index	6.10	11.12	20.42	26.75	11.77	13.29	N/A	9.49	
<b>Dynamic Currency Hedged Funds</b>												
<b>First Trust RiverFront Dynamic Asia Pacific ETF</b>	N/A	0.83%	Net Asset Value	0.95	2.52	8.20	N/A	N/A	N/A	N/A	8.73	
Symbol: RFAP			Market Price	0.80	2.53	8.32	N/A	N/A	N/A	N/A	9.76	
Inception Date: 4/13/16												
<b>First Trust RiverFront Dynamic Developed International ETF</b>	N/A	0.83%	Net Asset Value	3.19	10.82	15.37	N/A	N/A	N/A	N/A	12.89	
Symbol: RFDI			Market Price	3.15	10.66	15.34	N/A	N/A	N/A	N/A	13.42	
Inception Date: 4/13/16												
<b>First Trust RiverFront Dynamic Emerging Markets ETF</b>	N/A	0.95%	Net Asset Value	3.86	6.66	18.68	N/A	N/A	N/A	N/A	24.82	
Symbol: RFEM			Market Price	3.54	6.80	18.73	N/A	N/A	N/A	N/A	25.33	
Inception Date: 6/14/16												
<b>First Trust RiverFront Dynamic Europe ETF</b>	N/A	0.83%	Net Asset Value	4.23	15.01	18.93	N/A	N/A	N/A	N/A	14.91	
Symbol: RFEU			Market Price	4.30	14.92	18.90	N/A	N/A	N/A	N/A	15.31	
Inception Date: 4/13/16												
						<i>Returns as of 5/31/17</i>	<i>Returns as of 3/31/17</i>					

	Expense Ratios <sup>1</sup>		Performance (%)	1 Month	3 Month	YTD	1 Year	3 Year	5 Year	10 Year	Since Inception
	Net	Gross									
<b>AlphaDEX® Size/Style Funds</b>											
<b>First Trust Mega Cap AlphaDEX® Fund<sup>2</sup></b>	N/A	0.70%	Net Asset Value	0.41	-0.15	5.88	14.10	7.07	9.68	N/A	8.38
Symbol: FMK			Market Price	0.31	-0.25	5.73	14.10	7.08	9.68	N/A	8.39
Inception Date: 5/11/11			Index	0.49	0.06	6.22	15.32	N/A	N/A	N/A	N/A
<b>First Trust Large Cap Core AlphaDEX® Fund<sup>2</sup></b>	0.61%	0.61%	Net Asset Value	1.23	2.06	8.60	17.26	8.47	12.80	N/A	6.92
Symbol: FEX			Market Price	1.25	2.08	8.53	17.27	8.43	12.78	N/A	6.92
Inception Date: 5/8/07			Index	1.28	2.23	8.93	18.61	N/A	N/A	N/A	N/A
<b>First Trust Large Cap Growth AlphaDEX® Fund<sup>2</sup></b>	0.62%	0.62%	Net Asset Value	2.40	4.58	11.56	9.85	8.81	12.71	N/A	6.54
Symbol: FTC			Market Price	2.40	4.52	11.43	9.83	8.84	12.72	N/A	6.54
Inception Date: 5/8/07			Index	2.45	4.76	11.88	11.08	N/A	N/A	N/A	N/A
<b>First Trust Large Cap Value AlphaDEX® Fund<sup>2</sup></b>	0.62%	0.62%	Net Asset Value	0.02	0.00	6.21	23.30	8.06	12.65	N/A	6.97
Symbol: FTA			Market Price	-0.04	-0.02	6.05	23.38	8.06	12.66	N/A	6.97
Inception Date: 5/8/07			Index	0.06	0.16	6.56	24.77	N/A	N/A	N/A	N/A
<b>First Trust Mid Cap Core AlphaDEX® Fund<sup>2</sup></b>	0.63%	0.63%	Net Asset Value	-1.34	-0.97	3.14	18.99	5.40	10.80	N/A	7.80
Symbol: FNX			Market Price	-1.29	-0.94	3.12	18.99	5.37	10.79	N/A	7.80
Inception Date: 5/8/07			Index	-1.29	-0.79	3.43	19.74	N/A	N/A	N/A	N/A
<b>First Trust Mid Cap Growth AlphaDEX® Fund<sup>2</sup></b>	N/A	0.70%	Net Asset Value	0.03	2.23	8.12	16.20	6.19	10.39	N/A	9.25
Symbol: FNY			Market Price	-0.03	2.26	8.15	16.20	6.20	10.38	N/A	9.25
Inception Date: 4/19/11			Index	0.09	2.44	8.50	17.35	N/A	N/A	N/A	N/A
<b>First Trust Mid Cap Value AlphaDEX® Fund<sup>2</sup></b>	N/A	0.70%	Net Asset Value	-2.72	-3.76	-1.13	20.82	4.53	10.86	N/A	10.20
Symbol: FNK			Market Price	-2.52	-3.81	-1.16	20.85	4.53	10.87	N/A	10.20
Inception Date: 4/19/11			Index	-2.68	-3.57	-0.81	21.24	N/A	N/A	N/A	N/A
<b>First Trust Small Cap Core AlphaDEX® Fund<sup>2</sup></b>	0.64%	0.64%	Net Asset Value	-2.77	-1.42	-0.15	21.60	4.59	11.13	N/A	6.80
Symbol: FYX			Market Price	-2.72	-1.51	-0.41	21.72	4.60	11.13	N/A	6.81
Inception Date: 5/8/07			Index	-2.73	-1.28	0.09	24.07	N/A	N/A	N/A	N/A
<b>First Trust Small Cap Growth AlphaDEX® Fund<sup>2</sup></b>	N/A	0.70%	Net Asset Value	-1.10	1.66	6.16	21.26	7.02	11.73	N/A	10.74
Symbol: FYC			Market Price	-1.08	1.69	6.06	21.34	7.02	11.71	N/A	10.74
Inception Date: 4/19/11			Index	-1.07	1.86	6.48	23.99	N/A	N/A	N/A	N/A
<b>First Trust Small Cap Value AlphaDEX® Fund<sup>2</sup></b>	N/A	0.70%	Net Asset Value	-4.37	-3.74	-5.01	21.87	2.62	10.52	N/A	10.38
Symbol: FYT			Market Price	-4.26	-3.71	-5.12	21.76	2.61	10.48	N/A	10.36
Inception Date: 4/19/11			Index	-4.33	-3.61	-4.80	24.57	N/A	N/A	N/A	N/A
<b>First Trust Multi Cap Growth AlphaDEX® Fund<sup>2</sup></b>	0.70%	0.70%	Net Asset Value	0.98	3.27	9.43	13.99	7.69	11.84	N/A	6.92
Symbol: FAD			Market Price	0.97	3.31	9.42	14.15	7.71	11.86	N/A	6.94
Inception Date: 5/8/07			Index	1.04	3.49	9.77	15.51	N/A	N/A	N/A	N/A
<b>First Trust Multi Cap Value AlphaDEX® Fund<sup>2</sup></b>	0.68%	0.68%	Net Asset Value	-1.69	-1.87	1.73	22.30	5.92	11.70	N/A	7.17
Symbol: FAB			Market Price	-1.65	-1.87	1.65	22.27	5.90	11.70	N/A	7.17
Inception Date: 5/8/07			Index	-1.64	-1.70	2.02	23.70	N/A	N/A	N/A	N/A
<b>First Trust Total US Market AlphaDEX® ETF<sup>2</sup></b>	0.70%	1.96%	Net Asset Value	0.07	0.83	5.67	19.08	4.65	9.37	5.15	5.00
Symbol: TUSA			Market Price	0.07	0.80	5.55	19.21	4.67	9.38	5.17	5.01
Inception Date: 12/5/06			Index	0.11	1.10	5.97	19.91	N/A	N/A	N/A	N/A
<b>Size/Style Funds</b>											
<b>First Trust Dow Jones Select MicroCap Index Fund</b>	0.60%	0.75%	Net Asset Value	-2.42	-1.13	-3.63	30.69	10.91	15.15	6.91	7.75
Symbol: FDM			Market Price	-2.38	-1.09	-3.76	30.28	10.84	15.11	6.90	7.74
Inception Date: 9/27/05			Index	-2.43	-1.03	-3.45	31.40	11.55	15.86	7.62	8.47
<b>First Trust Horizon Managed Volatility Domestic ETF</b>	N/A	0.70%	Net Asset Value	2.47	3.87	9.72	N/A	N/A	N/A	N/A	6.68
Symbol: HUSV			Market Price	2.52	3.82	9.66	N/A	N/A	N/A	N/A	6.63
Inception Date: 8/24/16											
						<i>Returns as of 5/31/17</i>	<i>Returns as of 3/31/17</i>				

	Expense Ratios <sup>1</sup>		Performance (%)	1 Month	3 Month	YTD	1 Year	3 Year	5 Year	10 Year	Since Inception
	Net	Gross									
<b>Equity Income Funds</b>											
<b>First Trust Dow Jones Global Select Dividend Index Fund</b>	0.58%	0.58%	Net Asset Value	1.74	4.78	8.28	12.82	0.43	5.78	N/A	2.66
Symbol: FGD			Market Price	1.70	4.70	8.65	13.42	0.38	5.71	N/A	2.65
Inception Date: 11/21/07			Index	1.84	4.71	8.35	12.99	0.56	5.95	N/A	2.82
<b>First Trust Morningstar Dividend Leaders Index Fund</b>	0.45%	0.48%	Net Asset Value	0.70	-0.97	4.27	15.91	12.29	14.04	6.04	7.36
Symbol: FDL			Market Price	0.70	-0.98	4.12	15.91	12.29	14.04	6.03	7.36
Inception Date: 3/9/06			Index	0.74	-0.86	4.46	16.49	12.84	14.62	6.58	7.89
<b>First Trust Rising Dividend Achievers ETF</b>	N/A	0.50%	Net Asset Value	-0.07	0.94	8.88	29.44	11.64	N/A	N/A	11.46
Symbol: RDVY			Market Price	-0.07	0.98	8.87	29.55	11.55	N/A	N/A	11.48
Inception Date: 1/6/14			Index	-0.03	1.04	9.09	30.19	12.22	N/A	N/A	12.06
<b>First Trust NASDAQ Technology Dividend Index Fund</b>	N/A	0.50%	Net Asset Value	1.45	2.69	9.53	20.37	10.82	N/A	N/A	13.46
Symbol: TDIV			Market Price	1.38	2.65	9.46	20.55	10.53	N/A	N/A	13.46
Inception Date: 8/13/12			Index	1.50	2.80	9.77	21.10	11.52	N/A	N/A	14.19
<b>First Trust North American Energy Infrastructure Fund</b>	N/A	0.95%	Net Asset Value	-1.31	-0.76	-0.13	20.26	5.19	N/A	N/A	8.72
Symbol: EMLP			Market Price	-1.38	-0.80	-0.25	20.41	5.18	N/A	N/A	8.73
Inception Date: 6/20/12											
<b>First Trust RBA Quality Income ETF</b>	N/A	0.70%	Net Asset Value	1.80	1.14	4.14	9.92	7.30	N/A	N/A	7.75
Symbol: QINC			Market Price	1.63	1.14	4.05	10.08	7.13	N/A	N/A	7.74
Inception Date: 3/10/14			Index	1.89	1.35	4.50	10.93	8.24	N/A	N/A	8.69
<b>First Trust STOXX® European Select Dividend Index Fund</b>	0.60%	0.60%	Net Asset Value	6.64	12.75	13.79	6.19	-0.81	4.37	N/A	-4.57
Symbol: FDD			Market Price	6.69	12.79	14.31	6.60	-0.88	4.26	N/A	-4.55
Inception Date: 8/27/07			Index	6.84	12.56	13.79	6.57	-0.45	4.75	-3.88	-4.11
<b>First Trust Value Line® Dividend Index Fund<sup>3</sup></b>	0.70%	0.73%	Net Asset Value	1.03	0.82	5.17	15.21	12.36	14.23	8.44	10.06
Symbol: FVD			Market Price	1.03	0.82	5.06	15.21	12.36	14.23	8.45	10.06
Inception Date: 8/19/03			Index	1.08	1.02	5.49	16.12	13.27	15.16	9.30	N/A
<b>Hybrid Income Funds</b>											
<b>First Trust CEF Income Opportunity ETF</b>	N/A	2.50%	Net Asset Value	0.87	3.78	9.99	N/A	N/A	N/A	N/A	7.19
Symbol: FCEF			Market Price	1.10	4.12	9.54	N/A	N/A	N/A	N/A	7.13
Inception Date: 9/27/16											
<b>First Trust Preferred Securities and Income ETF</b>	N/A	0.85%	Net Asset Value	1.17	2.97	7.04	10.63	7.38	N/A	N/A	5.16
Symbol: FPE			Market Price	1.27	3.13	7.02	11.03	7.46	N/A	N/A	5.21
Inception Date: 2/11/13											
<b>First Trust SSI Strategic Convertible Securities ETF</b>	N/A	0.95%	Net Asset Value	0.92	2.85	7.01	13.37	N/A	N/A	N/A	7.67
Symbol: FCVT			Market Price	1.25	3.37	6.96	14.02	N/A	N/A	N/A	7.70
Inception Date: 11/3/15											
<b>First Trust Strategic Income ETF</b>	0.87%	1.17% <sup>4</sup>	Net Asset Value	0.42	1.04	3.61	9.51	N/A	N/A	N/A	4.43
Symbol: FDIV			Market Price	0.42	1.00	3.39	9.73	N/A	N/A	N/A	4.46
Inception Date: 8/13/14											
<b>International Multi-Asset Diversified Income Index Fund</b>	N/A	0.78%	Net Asset Value	2.35	4.84	10.97	7.71	-0.96	N/A	N/A	1.23
Symbol: YDIV			Market Price	2.43	4.99	12.87	7.58	-1.21	N/A	N/A	1.06
Inception Date: 8/22/13			Index	2.57	5.13	11.48	9.30	0.47	N/A	N/A	2.77
<b>Multi-Asset Diversified Income Index Fund</b>	0.67%	0.79% <sup>5</sup>	Net Asset Value	-0.73	-0.47	3.14	11.53	3.31	N/A	N/A	5.55
Symbol: MDIV			Market Price	-0.63	-0.57	3.14	11.71	3.31	N/A	N/A	5.57
Inception Date: 8/13/12			Index	-0.68	-0.34	3.37	12.40	4.07	N/A	N/A	6.30
<b>Fixed Income Funds</b>											
<b>First Trust Emerging Markets Local Currency Bond ETF</b>	N/A	0.85%	Net Asset Value	1.59	4.32	8.98	5.46	N/A	N/A	N/A	-2.24
Symbol: FEMB			Market Price	1.16	3.72	8.97	6.00	N/A	N/A	N/A	-2.06
Inception Date: 11/4/14											
<b>First Trust Enhanced Short Maturity ETF</b>	0.25% <sup>6</sup>	0.45%	Net Asset Value	0.14	0.36	0.63	1.27	N/A	N/A	N/A	0.73
Symbol: FTSM			Market Price	0.16	0.34	0.61	1.30	N/A	N/A	N/A	0.74
Inception Date: 8/5/14											
<b>First Trust Low Duration Opportunities ETF</b>	N/A	0.67%	Net Asset Value	0.32	0.64	1.07	5.17	N/A	N/A	N/A	4.69
Symbol: LMBS			Market Price	0.26	0.54	1.03	4.96	N/A	N/A	N/A	4.71
Inception Date: 11/4/14											
<b>First Trust Managed Municipal ETF</b>	0.50%	0.65% <sup>7</sup>	Net Asset Value	1.67	3.10	4.49	0.78	N/A	N/A	N/A	4.08
Symbol: FMB			Market Price	1.59	3.06	4.39	0.80	N/A	N/A	N/A	4.13
Inception Date: 5/13/14											
<b>First Trust Municipal CEF Income Opportunity ETF</b>	N/A	1.91%	Net Asset Value	1.55	2.76	5.23	N/A	N/A	N/A	N/A	-5.97
Symbol: MCEF			Market Price	1.60	2.70	4.31	N/A	N/A	N/A	N/A	-5.93
Inception Date: 9/27/16											
<b>First Trust Senior Loan Fund</b>	N/A	0.86%	Net Asset Value	0.45	0.75	1.54	5.53	2.93	N/A	N/A	2.95
Symbol: FTSL			Market Price	0.45	0.79	1.43	5.57	2.96	N/A	N/A	2.97
Inception Date: 5/1/13											
<b>First Trust Tactical High Yield ETF</b>	N/A	1.11%	Net Asset Value	0.97	1.87	4.35	8.82	3.39	N/A	N/A	5.21
Symbol: HYLS			Market Price	1.25	2.07	4.69	8.67	3.37	N/A	N/A	5.22
Inception Date: 2/25/13											
<b>First Trust TCW Opportunistic Fixed Income ETF</b>	0.55%	0.65% <sup>8</sup>	Net Asset Value	0.71	1.34	N/A	N/A	N/A	N/A	N/A	0.58
Symbol: FIXD			Market Price	0.83	1.47	N/A	N/A	N/A	N/A	N/A	0.52
Inception Date: 2/14/17											
							Returns as of 5/31/17				Returns as of 3/31/17

Performance data quoted represents past performance. Past performance is not a guarantee of future results and current performance may be higher or lower than performance quoted. Investment returns and principal value will fluctuate and shares when sold or redeemed, may be worth more or less than their original cost. You can obtain performance information which is current through the most recent month-end by visiting [www.ftportfolios.com](http://www.ftportfolios.com).

	Expense Ratios <sup>1</sup>		Performance (%)	1 Month	3 Month	YTD	1 Year	3 Year	5 Year	10 Year	Since Inception
	Net	Gross									
<b>AlphaDEX® International/Global Funds</b>											
<b>First Trust Developed Markets ex-US AlphaDEX® Fund<sup>2</sup></b>	N/A	0.80%	Net Asset Value	3.58	9.40	16.60	13.62	1.74	6.26	N/A	2.76
Symbol: FDT			Market Price	3.54	9.41	17.03	14.36	1.75	6.37	N/A	2.83
Inception Date: 4/18/11			Index	3.68	9.34	16.65	14.21	N/A	N/A	N/A	N/A
<b>First Trust Developed Markets ex-US Small Cap AlphaDEX® Fund<sup>2</sup></b>	N/A	0.80%	Net Asset Value	3.96	7.89	14.04	13.35	1.29	5.85	N/A	5.70
Symbol: FDTs			Market Price	3.99	8.04	14.50	13.56	0.97	5.78	N/A	5.57
Inception Date: 2/15/12			Index	4.25	8.06	14.47	13.62	N/A	N/A	N/A	N/A
<b>First Trust Emerging Markets AlphaDEX® Fund<sup>2</sup></b>	N/A	0.80%	Net Asset Value	1.23	2.38	12.42	21.09	1.16	0.14	N/A	-1.64
Symbol: FEM			Market Price	1.01	2.61	13.13	22.37	1.42	0.24	N/A	-1.52
Inception Date: 4/18/11			Index	1.37	2.80	12.93	21.43	N/A	N/A	N/A	N/A
<b>First Trust Emerging Markets Small Cap AlphaDEX® Fund<sup>2</sup></b>	N/A	0.80%	Net Asset Value	-0.50	3.20	18.57	27.37	2.56	6.48	N/A	6.13
Symbol: FEMS			Market Price	-0.66	3.46	20.11	27.58	2.74	6.60	N/A	6.31
Inception Date: 2/15/12			Index	-1.12	2.86	18.34	29.42	N/A	N/A	N/A	N/A
<b>First Trust Asia Pacific ex-Japan AlphaDEX® Fund<sup>2</sup></b>	N/A	0.80%	Net Asset Value	6.08	8.97	20.85	11.00	5.49	6.49	N/A	3.12
Symbol: FPA			Market Price	6.98	9.39	20.63	12.33	5.75	6.63	N/A	3.24
Inception Date: 4/18/11			Index	6.11	9.06	20.98	11.87	N/A	N/A	N/A	N/A
<b>First Trust Europe AlphaDEX® Fund<sup>2</sup></b>	N/A	0.80%	Net Asset Value	4.35	15.22	20.33	11.28	-1.56	7.61	N/A	3.72
Symbol: FEP			Market Price	4.37	15.63	21.13	12.36	-1.56	7.59	N/A	3.78
Inception Date: 4/18/11			Index	4.51	15.19	20.20	11.41	N/A	N/A	N/A	N/A
<b>First Trust Eurozone AlphaDEX® ETF</b>	N/A	0.80%	Net Asset Value	5.37	16.58	20.40	15.35	N/A	N/A	N/A	7.95
Symbol: FEUZ			Market Price	5.81	17.29	21.29	16.00	N/A	N/A	N/A	7.98
Inception Date: 10/21/14			Index	5.47	16.56	20.11	15.61	N/A	N/A	N/A	8.59
<b>First Trust Latin America AlphaDEX® Fund<sup>2</sup></b>	N/A	0.80%	Net Asset Value	-1.20	-6.67	6.27	35.95	-0.90	-3.78	N/A	-3.46
Symbol: FLN			Market Price	-2.04	-6.67	6.65	37.36	-0.72	-3.83	N/A	-3.44
Inception Date: 4/18/11			Index	-0.91	-6.65	6.60	33.18	N/A	N/A	N/A	N/A
<b>First Trust Australia AlphaDEX® Fund<sup>2</sup></b>	N/A	0.80%	Net Asset Value	-0.78	0.07	8.45	18.03	3.64	5.60	N/A	5.78
Symbol: FAUS			Market Price	-0.49	0.23	8.87	17.98	3.39	5.37	N/A	5.71
Inception Date: 2/14/12			Index	-0.41	0.04	8.49	18.12	N/A	N/A	N/A	N/A
<b>First Trust Brazil AlphaDEX® Fund<sup>2</sup></b>	N/A	0.80%	Net Asset Value	-4.07	-9.96	5.55	45.12	-4.27	-7.74	N/A	-7.74
Symbol: FBZ			Market Price	-3.74	-8.82	7.45	46.22	-4.09	-7.58	N/A	-7.65
Inception Date: 4/18/11			Index	-3.48	-9.88	5.93	43.09	N/A	N/A	N/A	N/A
<b>First Trust Canada AlphaDEX® Fund<sup>2</sup></b>	N/A	0.80%	Net Asset Value	-2.01	-4.78	-3.64	4.55	-12.25	-3.73	N/A	-3.29
Symbol: FCAN			Market Price	-2.46	-5.46	-4.20	4.55	-12.36	-3.76	N/A	-3.31
Inception Date: 2/14/12			Index	-1.81	-4.96	-3.48	4.51	N/A	N/A	N/A	N/A
<b>First Trust China AlphaDEX® Fund<sup>2</sup></b>	N/A	0.80%	Net Asset Value	4.34	6.07	19.66	17.60	3.60	3.38	N/A	-2.33
Symbol: FCA			Market Price	4.97	6.82	21.68	18.58	3.56	3.49	N/A	-2.31
Inception Date: 4/18/11			Index	4.70	6.29	20.26	19.71	N/A	N/A	N/A	N/A
<b>First Trust Germany AlphaDEX® Fund<sup>2</sup></b>	N/A	0.80%	Net Asset Value	5.77	14.21	19.26	8.74	-0.87	6.28	N/A	7.07
Symbol: FGM			Market Price	5.82	14.44	19.50	9.24	-0.85	6.23	N/A	7.09
Inception Date: 2/14/12			Index	5.76	13.82	19.14	9.31	N/A	N/A	N/A	N/A
<b>First Trust Hong Kong AlphaDEX® Fund<sup>2</sup></b>	N/A	0.80%	Net Asset Value	2.62	8.85	17.85	16.53	1.94	6.79	N/A	6.61
Symbol: FHK			Market Price	2.09	8.04	18.16	17.22	1.74	6.71	N/A	6.65
Inception Date: 2/14/12			Index	2.73	9.09	18.41	17.88	N/A	N/A	N/A	N/A
<b>First Trust Japan AlphaDEX® Fund<sup>2</sup></b>	N/A	0.80%	Net Asset Value	1.23	2.84	8.05	13.55	6.11	6.40	N/A	5.24
Symbol: FJP			Market Price	1.23	2.84	8.24	14.35	6.30	6.28	N/A	5.31
Inception Date: 4/18/11			Index	1.42	2.64	8.25	14.16	N/A	N/A	N/A	N/A
<b>First Trust South Korea AlphaDEX® Fund<sup>2</sup></b>	N/A	0.80%	Net Asset Value	11.34	12.80	25.16	2.83	-0.63	1.33	N/A	-1.73
Symbol: FKO			Market Price	11.63	13.37	25.53	3.21	-0.70	1.22	N/A	-1.73
Inception Date: 4/18/11			Index	9.45	10.94	23.37	3.42	N/A	N/A	N/A	N/A
						<i>Returns as of 5/31/17</i>	<i>Returns as of 3/31/17</i>				

	Expense Ratios <sup>1</sup>		Performance (%)	1 Month	3 Month	YTD	1 Year	3 Year	5 Year	10 Year	Since Inception
	Net	Gross									
<b>AlphaDEX® International/Global Funds continued</b>											
<b>First Trust Switzerland AlphaDEX® Fund<sup>2</sup></b>	N/A	0.80%	Net Asset Value	5.68	15.04	22.17	13.68	2.81	9.63	N/A	10.02
Symbol: FSZ			Market Price	5.68	14.99	22.30	14.39	2.81	9.59	N/A	10.07
Inception Date: 2/14/12			Index	5.66	14.41	21.88	13.49	N/A	N/A	N/A	N/A
<b>First Trust Taiwan AlphaDEX® Fund<sup>2</sup></b>	N/A	0.80%	Net Asset Value	-0.17	2.64	13.31	17.67	5.41	5.12	N/A	5.38
Symbol: FTW			Market Price	-0.29	2.72	13.66	17.92	5.31	4.94	N/A	5.25
Inception Date: 2/14/12			Index	-0.11	2.87	13.92	19.18	N/A	N/A	N/A	N/A
<b>First Trust United Kingdom AlphaDEX® Fund<sup>2</sup></b>	N/A	0.80%	Net Asset Value	1.87	11.00	14.64	-5.31	-4.36	5.26	N/A	5.69
Symbol: FKU			Market Price	1.99	11.00	15.11	-5.23	-4.65	5.12	N/A	5.67
Inception Date: 2/14/12			Index	2.21	10.90	14.84	-4.56	N/A	N/A	N/A	N/A
<b>International/Global Funds</b>											
<b>First Trust BICK Index Fund</b>	N/A	0.64%	Net Asset Value	3.91	6.14	17.43	25.07	1.58	0.52	N/A	-1.14
Symbol: BICK			Market Price	4.90	7.96	19.06	24.62	1.63	0.22	N/A	-1.21
Inception Date: 4/12/10			Index	3.36	5.78	17.34	25.61	2.27	1.33	N/A	-0.34
<b>First Trust Chindia ETF</b>	0.60%	0.60%	Net Asset Value	6.76	13.58	27.35	17.50	3.80	8.82	N/A	5.76
Symbol: FNI			Market Price	6.57	13.61	27.52	17.50	3.84	8.83	N/A	5.77
Inception Date: 5/8/07			Index	6.80	13.71	27.57	18.20	4.31	9.31	N/A	6.32
<b>First Trust Dorsey Wright International Focus 5 ETF</b>	N/A	1.06%	Net Asset Value	2.53	4.47	16.29	13.23	N/A	N/A	N/A	-0.65
Symbol: IFV			Market Price	2.53	4.69	16.35	13.11	N/A	N/A	N/A	-0.69
Inception Date: 7/22/14			Index	2.50	4.47	16.36	16.22	N/A	N/A	N/A	-0.35
<b>First Trust Global Engineering and Construction ETF</b>	0.70%	1.03%	Net Asset Value	-0.78	5.15	8.56	13.73	1.43	6.68	N/A	8.38
Symbol: FLM			Market Price	-0.82	5.20	8.47	14.06	1.45	6.61	N/A	8.37
Inception Date: 10/13/08			Index	-0.60	5.30	8.87	14.67	2.72	7.95	N/A	10.13
<b>First Trust Horizon Managed Volatility Developed International ETF</b>	N/A	0.80%	Net Asset Value	5.09	12.42	18.29	N/A	N/A	N/A	N/A	1.31
Symbol: HDMV			Market Price	5.11	12.38	18.43	N/A	N/A	N/A	N/A	1.81
Inception Date: 8/24/16			Index	4.17	13.68	21.88	11.83	N/A	N/A	N/A	-0.36
<b>First Trust International IPO ETF</b>	N/A	0.70%	Net Asset Value	4.17	13.68	21.88	11.83	N/A	N/A	N/A	-0.36
Symbol: FPXI			Market Price	5.04	14.03	21.56	11.24	N/A	N/A	N/A	-0.42
Inception Date: 11/4/14			Index	4.30	13.65	22.08	12.47	N/A	N/A	N/A	0.29
<b>First Trust NASDAQ Global Auto Index Fund</b>	N/A	0.70%	Net Asset Value	0.94	1.70	5.94	10.69	-1.25	7.02	N/A	4.67
Symbol: CARZ			Market Price	0.91	1.54	5.99	11.37	-1.25	6.96	N/A	4.71
Inception Date: 5/9/11			Index	1.09	1.86	6.51	11.54	-0.45	7.93	N/A	5.68
<b>Green/Renewable Funds</b>											
<b>First Trust Global Wind Energy ETF</b>	0.60%	0.74%	Net Asset Value	2.98	10.74	15.27	14.33	4.93	12.74	N/A	-7.62
Symbol: FAN			Market Price	3.06	10.62	16.02	14.93	5.06	12.96	N/A	-7.60
Inception Date: 6/16/08			Index	3.22	10.71	15.54	15.55	5.92	13.73	N/A	-6.81
<b>First Trust NASDAQ® Clean Edge® Green Energy Index Fund</b>	0.60%	0.68%	Net Asset Value	3.87	4.79	12.99	14.31	-5.37	10.24	-1.52	-1.30
Symbol: QCLN			Market Price	3.80	4.85	12.98	14.24	-5.37	10.32	-1.52	-1.30
Inception Date: 2/8/07			Index	3.85	4.86	13.04	13.92	-5.54	9.87	-1.34	-1.12
<b>First Trust NASDAQ® Clean Edge® Smart Grid Infrastructure Index Fund</b>	0.70%	1.07%	Net Asset Value	-0.07	6.33	7.26	22.43	3.84	9.53	N/A	5.71
Symbol: GRID			Market Price	-0.30	5.80	6.80	21.56	3.65	9.47	N/A	5.65
Inception Date: 11/16/09			Index	0.02	6.44	7.49	23.19	4.58	10.41	N/A	6.57
<b>First Trust Water ETF</b>	0.57%	0.57%	Net Asset Value	-0.47	2.72	7.54	27.46	7.54	12.74	N/A	8.59
Symbol: FIW			Market Price	-0.47	2.69	7.46	27.36	7.52	12.71	N/A	8.58
Inception Date: 5/8/07			Index	-0.32	2.64	7.53	27.70	8.07	13.41	9.58	9.27
						<i>Returns as of 5/31/17</i>					
							<i>Returns as of 3/31/17</i>				

	Expense Ratios <sup>1</sup>		Performance (%)	1 Month	3 Month	YTD	1 Year	3 Year	5 Year	10 Year	Since Inception
	Net	Gross									
<b>Specialty Funds</b>											
<b>EquityCompass Risk Manager ETF</b>	N/A	0.65%	Net Asset Value	-0.55	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Symbol: ERM			Market Price	-0.55	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Inception Date: 4/10/17											
<b>EquityCompass Tactical Risk Manager ETF</b>	N/A	0.65%	Net Asset Value	-0.55	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Symbol: TERM			Market Price	-0.55	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Inception Date: 4/10/17											
<b>First Trust Capital Strength ETF<sup>2</sup></b>	0.64%	0.64%	Net Asset Value	2.77	6.43	13.27	12.39	10.46	13.29	8.52	9.24
Symbol: FTCS			Market Price	2.79	6.48	13.26	12.39	10.45	13.29	8.62	9.24
Inception Date: 7/6/06			Index	2.83	6.62	13.57	13.12	11.20	N/A	N/A	N/A
<b>First Trust Dorsey Wright Dynamic Focus 5 ETF</b>	N/A	0.89%	Net Asset Value	1.85	2.48	7.14	11.64	N/A	N/A	N/A	12.15
Symbol: FVC			Market Price	1.85	2.44	7.14	11.68	N/A	N/A	N/A	12.25
Inception Date: 3/17/16			Index	1.84	2.57	7.29	12.04	N/A	N/A	N/A	12.58
<b>First Trust Dorsey Wright Focus 5 ETF</b>	N/A	0.89%	Net Asset Value	1.81	2.48	7.12	12.30	8.91	N/A	N/A	6.58
Symbol: FV			Market Price	1.85	2.44	7.12	12.40	8.91	N/A	N/A	6.60
Inception Date: 3/5/14			Index	1.84	2.57	7.29	12.70	9.39	N/A	N/A	7.06
<b>First Trust NASDAQ-100 Equal Weighted Index Fund</b>	0.60%	0.61%	Net Asset Value	3.20	6.79	17.41	22.72	12.45	14.84	10.33	9.59
Symbol: QQEW			Market Price	3.26	6.95	17.53	22.87	12.46	14.84	10.33	9.59
Inception Date: 4/19/06			Index	3.26	6.96	17.69	23.45	13.14	15.56	11.03	10.27
<b>First Trust NASDAQ-100 Ex-Technology Sector Index Fund</b>	0.60%	0.64%	Net Asset Value	1.74	4.69	14.35	13.64	9.23	13.88	9.18	8.77
Symbol: QQXT			Market Price	1.76	4.60	14.31	13.49	9.18	13.80	9.17	8.75
Inception Date: 2/8/07			Index	1.79	4.84	14.63	14.22	9.86	14.57	9.86	9.45
<b>First Trust RBA American Industrial Renaissance<sup>®</sup> ETF</b>	N/A	0.70%	Net Asset Value	-6.15	-4.77	-3.20	36.12	7.18	N/A	N/A	6.35
Symbol: AIRR			Market Price	-6.04	-4.85	-3.57	35.83	7.06	N/A	N/A	6.28
Inception Date: 3/10/14			Index	-6.12	-4.61	-2.94	37.12	8.06	N/A	N/A	7.23
<b>First Trust US Equity Opportunities ETF</b>	0.60%	0.60%	Net Asset Value	1.56	4.57	10.02	15.64	8.54	15.84	10.60	11.02
Symbol: FPX			Market Price	1.57	4.57	9.88	15.66	8.55	15.79	10.60	11.02
Inception Date: 4/12/06			Index	1.61	4.72	10.27	16.24	9.15	16.51	11.27	11.70
<b>First Trust Value Line<sup>®</sup> 100 Exchange-Traded Fund<sup>3</sup></b>	0.70%	0.87%	Net Asset Value	-2.33	-4.39	-2.57	12.69	4.57	10.05	3.76	5.92
Symbol: FVL			Market Price	-2.38	-4.35	-2.66	12.80	4.56	10.05	3.94	5.92
Inception Date: 6/12/03			Index	-2.23	-4.00	-2.02	14.08	5.60	11.10	4.64	N/A
<b>Alternative Funds</b>											
<b>First Trust Alternative Absolute Return Strategy ETF</b>	N/A	0.95%	Net Asset Value	-0.07	1.18	2.14	N/A	N/A	N/A	N/A	-4.23
Symbol: FAAR			Market Price	-1.23	0.00	1.75	N/A	N/A	N/A	N/A	-3.33
Inception Date: 5/18/16											
<b>First Trust CBOE<sup>®</sup> S&amp;P 500<sup>®</sup> VIX<sup>®</sup> Tail Hedge Fund</b>	N/A	0.60%	Net Asset Value	1.38	2.44	8.42	7.34	4.67	N/A	N/A	6.85
Symbol: VIXH			Market Price	1.22	2.28	8.07	7.37	4.68	N/A	N/A	6.87
Inception Date: 8/29/12			Index	1.41	2.57	8.66	7.87	5.15	N/A	N/A	7.33
<b>First Trust Global Tactical Commodity Strategy Fund</b>	N/A	0.95%	Net Asset Value	-0.80	-3.16	-2.35	0.55	-15.93	N/A	N/A	-10.79
Symbol: FTGC			Market Price	-0.85	-3.35	-2.59	0.55	-15.99	N/A	N/A	-10.81
Inception Date: 10/22/13											
<b>First Trust High Income ETF</b>	N/A	0.85%	Net Asset Value	0.18	1.00	1.88	11.60	6.94	N/A	N/A	6.73
Symbol: FTHI			Market Price	0.22	1.28	2.07	11.62	6.93	N/A	N/A	6.74
Inception Date: 1/6/14											
<b>First Trust Long/Short Equity ETF</b>	N/A	1.41%	Net Asset Value	1.07	2.37	3.91	10.40	N/A	N/A	N/A	7.03
Symbol: FTLS			Market Price	1.07	2.22	3.79	10.37	N/A	N/A	N/A	6.99
Inception Date: 9/8/14											
<b>First Trust Low Beta Income ETF</b>	N/A	0.85%	Net Asset Value	0.11	0.65	1.92	10.10	5.37	N/A	N/A	5.15
Symbol: FTLB			Market Price	0.06	0.84	1.92	10.07	5.35	N/A	N/A	5.16
Inception Date: 1/6/14											
<b>First Trust Morningstar Managed Futures Strategy Fund</b>	N/A	1.02%	Net Asset Value	0.46	-1.28	-3.08	-5.12	-2.84	N/A	N/A	-1.85
Symbol: FFMF			Market Price	0.33	-3.37	-2.67	-3.63	-3.21	N/A	N/A	-1.70
Inception Date: 8/1/13											
				<i>Returns as of 5/31/17</i>			<i>Returns as of 3/31/17</i>				

*You should consider a fund's investment objectives, risks, and charges and expenses carefully before investing. Contact First Trust Portfolios L.P. at 1-800-621-1675 or visit [www.ftportfolios.com](http://www.ftportfolios.com) to obtain a prospectus or summary prospectus which contains this and other information about a fund. The prospectus or summary prospectus should be read carefully before investing.*

## Important Notes

<sup>1</sup>The net expense ratio reflects the investment advisor's agreement to waive certain of its fees and/or pay fund expenses, if applicable. Pursuant to contract, First Trust has agreed to waive fees and/or pay fund expenses to prevent the net expense ratio of the fund from exceeding the net expense ratio listed on the previous pages, at least until April 30, 2018 for FCG, FDL, FDM, FNI, FFX, FVD, FVL, TUSA, QABA, QCLN, QQEW, QOXT and QTEC; at least until January 31, 2018 for FAN, FDD, FFR, FLM and GRID; and from exceeding 0.60%, at least until April 30, 2018 for FDN, FBT and FIW; at least until January 31, 2018 for FGD; and from exceeding 0.50%, at least until April 30, 2018 for FRI; and from exceeding 0.65%, at least until April 30, 2018 for FTCS; and from exceeding 0.70%, at least until November 30, 2017 for FXD, FXG, FXN, FXO, FXH, FXR, FXZ, FXL, FXU, FEX, FNX, FYX, FTC, FTA, FAD and FAB.

<sup>2</sup>On the dates indicated below, each fund's underlying index changed. Therefore, each fund's performance and historical returns shown for the periods prior to the date indicated are not necessarily indicative of the performance that each fund, based on its current index, would have generated. The funds that changed underlying indexes and the dates of change are: FRI (November 6, 2008); FTCS (June 18, 2010 and then again on June 4, 2013); TUSA (January 9, 2015); FAUS, FBZ, FCA, FCAN, FGM, FHK, FJP, FKO, FKU, FSZ and FTW (July 14, 2015); FPA, FDT, FDTs, FEM, FEMS, FEP and FLN (October 13, 2015); FTRI and FTAG (December 18, 2015); FMK, FEX, FTC, FTA, FNX, FNY, FNK, FYX, FYC, FYT, FAD and FAB (April 8, 2016). Please see each fund's prospectus for additional information.

<sup>3</sup>On December 15, 2006, the First Trust Value Line® Dividend Index Fund acquired the assets and adopted the performance history of the First Trust Value Line® Dividend Fund, a closed-end fund, and on June 15, 2007, the First Trust Value Line® 100 Exchange-Traded Fund acquired the assets and adopted the performance history of the First Trust Value Line® 100 Fund, also a closed-end fund. The investment goals, strategies and policies of the funds are substantially similar to those of the predecessor funds. Performance information for periods prior to December 15, 2006 and June 15, 2007 respectively is based on the performance history of the predecessor funds and reflects the operating expenses of the predecessor funds.

<sup>4</sup>First Trust has contractually agreed to reimburse acquired fund fees and expenses of the shares of investment companies held by the fund, provided that the investment companies are advised by the fund's investment advisor. The reimbursement is based on estimated amounts for the current fiscal year. The agreement will remain in place until at least March 31, 2018, or until its termination at the direction of the Trust's Board of Trustees. Please see the Fees and Expenses of the Fund section in the fund's prospectus for more details.

<sup>5</sup>First Trust has contractually agreed to reimburse management fees earned by the fund on assets invested in other investment companies advised by the fund's investment advisor. The reimbursement is based on estimated amounts for the current fiscal year. The agreement will remain in place until at least January 31, 2018, or until its termination at the direction of the Trust's Board of Trustees. Please see the Fees and Expenses of the Fund section in the fund's prospectus for more details.

<sup>6</sup>Based on estimated amounts for the current fiscal year. First Trust has contractually agreed to waive management fees of 0.20% of average daily net assets until March 1, 2018. Please see the Fees and Expenses of the Fund section in the fund's prospectus for more details.

<sup>7</sup>First Trust has contractually agreed to waive management fees of 0.15% of average daily net assets until March 1, 2018.

<sup>8</sup>First Trust has contractually agreed to waive management fees of 0.10% of average daily net assets until February 13, 2018.

NAV returns are based on the fund's net asset value which represents the fund's net assets (assets less liabilities) divided by the fund's outstanding shares. Market Price returns are based on the midpoint of the bid/ask spread on the stock exchange on which shares of the fund are listed for trading as of the time that the fund's NAV is calculated. Returns are average annualized total returns, except those for periods of less than one year, which are cumulative. A fund's performance may reflect fee waivers and expense reimbursements, absent which performance would have been lower.

**Performance information for the indexes is for illustrative purposes only and does not represent the performance of any actual investment or fund.** Actual performance of a fund may be lower or higher than the index. Indexes do not charge management fees or brokerage expenses, and no such fees or expenses were deducted from the performance shown. Indexes are unmanaged and an investor cannot invest directly in an index.

## ETF Characteristics

Investors buying or selling fund shares on the secondary market may incur customary brokerage commissions. Investors who sell fund shares may receive less than the share's net asset value. Shares may be sold throughout the day on the exchange through any brokerage account. However, unlike mutual funds, shares may only be redeemed directly from a fund by authorized participants, in very large creation/redemption units. If a fund's authorized participants are unable to proceed with creation/redemption orders and no other authorized participant is able to step forward to create or redeem, fund shares may trade at a discount to the fund's net asset value and possibly face delisting.

## Risk Considerations

A fund's shares will change in value, and you could lose money by investing in a fund. There can be no assurance that a fund's investment objective will be achieved.

An index fund's return may not match the return of the applicable index. Securities held by an index fund will generally not be bought or sold in response to market fluctuations.

Actively managed funds are subject to management risk because the advisor or sub-advisor will apply investment techniques and risk analyses that may not have the desired result.

A fund may invest in a concentrated portfolio which involves additional risks including limited diversification.

A fund may invest in small capitalization and mid capitalization companies. Such companies may experience greater price volatility than larger companies.

A fund containing securities of non-U.S. issuers is subject to additional risks as non-U.S. issuers are subject to higher volatility than securities of U.S. issuers. Risks may be heightened for securities of companies located in, or with significant operations in, emerging market countries. Non-U.S. dollar denominated securities may lose money if the local currency depreciates against the U.S. dollar.

Fixed-income securities held by certain of the funds may be subject to credit risk, call risk, income risk, interest rate risk, prepayment risk, extension risk and zero coupon risk. These risks could result in the decline in the value of a security held by a fund, a decline in a fund's income, increased volatility as interest rates rise or fall, and an adverse impact on fund performance. These risks may be heightened for high-yield securities.

Income from municipal bonds could be declared taxable and all or a portion of a fund's otherwise exempt interest dividends may be taxable to investors subject to the federal alternative minimum tax.

Alternative investments may employ complex strategies, have unique investment and risk characteristics that may not be suitable for all investors.

The use of options, warrants and any other derivatives may lead to losses because of adverse movements in the price or value of the underlying asset, index or rate, which may be magnified by certain features of the derivatives.

The trading prices of commodities, commodities-linked instruments, and commodities futures may fluctuate and may not correlate to price movements in other asset classes.

A fund may invest in other investment companies which involves additional expenses that would not be present in a direct investment in the underlying funds. In addition, a fund's investment performance and risks may be related to the investment performance and risks of the underlying funds.

A fund may effect a portion of creations and redemptions for cash, rather than in-kind securities. As a result, a fund may be less tax-efficient.

FAAR, FTGC and FMF do not invest directly in futures instruments. Rather, each fund invests in a wholly-owned subsidiary, which has the same investment objective as the funds, but unlike the funds it may invest without limitation in futures instruments. The subsidiary is not registered under the Investment Company Act of 1940 and is not subject to all its investor protections. Thus, the fund, as an investor in the subsidiary, will not have all the protections offered to investors in registered investment companies.

Certain funds are classified as "non-diversified" and may invest a relatively high percentage of their assets in a limited number of issuers. As a result, the funds may be more susceptible to a single adverse economic or regulatory occurrence affecting one or more of these issuers, experience increased volatility and be highly concentrated in certain issuers.

First Trust Advisors L.P. (FTA) is the adviser to the funds. FTA is an affiliate of First Trust Portfolios L.P., the funds' distributor.

First Trust Advisors L.P. is registered as a commodity pool operator and commodity trading advisor and is also a member of the National Futures Association.

Please be aware that each fund listed is subject to various risks depending on the fund's investment objectives. For a complete description of relative risks for a specific fund, please obtain and carefully read the appropriate First Trust prospectus by visiting [www.ftportfolios.com](http://www.ftportfolios.com) or calling 1-800-621-1675.

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