As of 9/30/19

First Trust Dow Jones International Internet ETF

**Fund Objective**
This exchange-traded fund seeks investment results that correspond generally to the price and yield (before the fund’s fees and expenses) of an equity index called the Dow Jones International Internet Index.

**Fund Facts**
- **Fund Ticker**: FDNI
- **CUSIP**: 33734X770
- **Intraday NAV**: FDNLI
- **Fund Inception Date**: 11/5/18
- **Expense Ratio**: 0.65%
- **Rebalance Frequency**: Quarterly
- **Primary Listing**: Nasdaq

**Index Facts**
- **Index Ticker**: DJINTCUT
- **Index Inception Date**: 10/8/18

**Index Description**
- **The Dow Jones International Internet Index** is a float-adjusted market capitalization weighted index designed to measure the performance of the 40 largest and most actively traded non-U.S. international companies in the Internet industry that are engaged in internet commerce and internet services.
- To be eligible for the Dow Jones International Internet Index, a stock must be listed on the S&P Global Ex-US Broad Market Index and meet the following criteria:
  - Generate a majority of sales/revenues from Internet-based activities.
  - Minimum float-adjusted market capitalization of $1 billion, $800 million for current index constituents.
  - Minimum six-month median daily value traded (MDVT) of $5 million, $4 million for current index constituents.
- Eligible stocks are ranked by float-adjusted market capitalization and then sorted into descending order by rank.
- 40 companies are selected, consisting of the top 20 classified as Internet Commerce and the top 20 classified as Internet Services.
- The index is weighted by float-adjusted market capitalization.
  - The weight of any individual security is capped at 10%.
  - The index is rebalanced and reconstituted quarterly.

**Performance Summary (%)**

<table>
<thead>
<tr>
<th>Fund Performance*</th>
<th>3 Month</th>
<th>YTD</th>
<th>1 Year</th>
<th>3 Year</th>
<th>5 Year</th>
<th>10 Year</th>
<th>Since Fund Inception</th>
</tr>
</thead>
<tbody>
<tr>
<td>Net Asset Value (NAV)</td>
<td>-2.34</td>
<td>16.97</td>
<td>—</td>
<td>—</td>
<td>—</td>
<td>—</td>
<td>9.07</td>
</tr>
<tr>
<td>After Tax Held</td>
<td>-3.17</td>
<td>15.96</td>
<td>—</td>
<td>—</td>
<td>—</td>
<td>—</td>
<td>8.13</td>
</tr>
<tr>
<td>After Tax Sold</td>
<td>-1.39</td>
<td>10.05</td>
<td>—</td>
<td>—</td>
<td>—</td>
<td>—</td>
<td>5.37</td>
</tr>
<tr>
<td>Market Price</td>
<td>-2.35</td>
<td>16.55</td>
<td>—</td>
<td>—</td>
<td>—</td>
<td>—</td>
<td>8.56</td>
</tr>
</tbody>
</table>

<table>
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<tr>
<th>Index Performance**</th>
<th>3 Month</th>
<th>YTD</th>
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<th>10 Year</th>
<th>Since Fund Inception</th>
</tr>
</thead>
<tbody>
<tr>
<td>Dow Jones International Internet Index</td>
<td>-2.23</td>
<td>17.56</td>
<td>—</td>
<td>—</td>
<td>—</td>
<td>—</td>
<td>9.78</td>
</tr>
<tr>
<td>MSCI All Country World ex-USA Information Technology Index</td>
<td>2.22</td>
<td>21.87</td>
<td>—</td>
<td>—</td>
<td>—</td>
<td>—</td>
<td>15.46</td>
</tr>
</tbody>
</table>

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.

*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. After Tax Held returns represent return after taxes on distributions. Assumes shares have not been sold. After Tax Sold returns represent the return after taxes on distributions and the sale of fund shares. Returns do not represent the returns you would receive if you traded shares at other times. 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. After-tax returns are calculated using the historical highest individual federal marginal income tax rates and do not reflect the impact of state and local taxes. Actual after-tax returns depend on the investor’s tax situation and may differ from those shown. The after-tax returns shown are not relevant to investors who hold their fund shares through tax-deferred arrangements such as 401(k) plans or individual retirement accounts.

**Performance information for the Dow Jones International Internet Index is for illustrative purposes only and does not represent actual fund performance. 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.
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>> Portfolio Information

Number Of Holdings 40
Maximum Market Cap. $435.40 Billion
Median Market Cap. $11.35 Billion
Minimum Market Cap. $4.84 Billion
Price/Earnings 26.87
Price/Book 4.00
Price/Cash Flow 18.32
Price/Sales 3.50

>> Top Holdings (%)

Tencent Holdings Limited 9.99
Alibaba Group Holding Limited 9.96
Naspers Limited 9.51
Meituan Dianping 6.36
Prosus NV 5.66
Shopify Inc. 5.49
Baidu, Inc. 5.00
JD.com, Inc. 4.32
NAVER Corporation 3.35
NetEase, Inc. 3.24

>> Top Country Exposure (%)

<table>
<thead>
<tr>
<th>Country</th>
<th>Percentage</th>
</tr>
</thead>
<tbody>
<tr>
<td>China</td>
<td>44.12</td>
</tr>
<tr>
<td>South Africa</td>
<td>9.54</td>
</tr>
<tr>
<td>The Netherlands</td>
<td>8.45</td>
</tr>
<tr>
<td>Japan</td>
<td>7.07</td>
</tr>
<tr>
<td>South Korea</td>
<td>5.61</td>
</tr>
<tr>
<td>Canada</td>
<td>5.50</td>
</tr>
<tr>
<td>United Kingdom</td>
<td>4.66</td>
</tr>
<tr>
<td>Germany</td>
<td>3.92</td>
</tr>
<tr>
<td>Australia</td>
<td>2.62</td>
</tr>
<tr>
<td>Sweden</td>
<td>1.95</td>
</tr>
<tr>
<td>Sweden</td>
<td>1.95</td>
</tr>
</tbody>
</table>

ETF Characteristics

The fund lists and principally trades its shares on The Nasdaq Stock Market LLC. The fund’s return may not match the return of the Dow Jones International Internet Index. Securities held by the fund will generally not be bought or sold in response to market fluctuations. Investors buying or selling fund shares on the secondary market may incur customary brokerage commissions. Market prices may differ to some degree from the net asset value of the shares. 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 the fund by authorized participants, in very large creation/redemption units. If the 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

The fund’s shares will change in value, and you could lose money by investing in the fund. One of the principal risks of investing in the fund is market risk. Market risk is the risk that a particular stock owned by the fund, fund shares or stocks in general may fall in value. There can be no assurance that the fund's investment objective will be achieved. The fund is not actively managed and generally will not attempt to take defensive positions in declining markets.

The fund may invest in securities issued by companies concentrated in a particular industry, sector, or country, which involves additional risks, including limited diversification. The fund may invest in small capitalization and mid capitalization companies. Such companies may experience greater price volatility than larger, more established companies.

An investment in a fund containing securities of non-U.S. issuers is subject to additional risks, including currency fluctuations, political risks, withholding, the lack of adequate financial information, and exchange control restrictions impacting non-U.S. issuers. These risks may be heightened for securities of companies located in, or with significant operations in, emerging market countries. The fund may invest in depositary receipts which may be less liquid than the underlying shares in their primary trading market.

As the use of Internet technology has become more prevalent in the course of business, the fund has become more susceptible to potential operational risks through breaches in cybersecurity. Changes in currency exchange rates and the relative value of non-U.S. currencies will affect the value of the fund’s investments and the value of fund shares. The fund currently has fewer assets than larger funds, and like other relatively new funds, large inflows and outflows may impact the fund’s market exposure for limited periods of time. The fund is classified as “non-diversified” and may invest a relatively high percentage of its assets in a limited number of issuers. As a result, the fund 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. is the adviser to the fund. First Trust Advisors L.P. is an affiliate of First Trust Portfolios L.P., the fund’s distributor. The information presented is not intended to constitute an investment recommendation for, or advice to, any specific person. By providing this information, First Trust is not undertaking to give advice in any fiduciary capacity with the meaning of ERISA, the Internal Revenue Code or any other regulatory framework. Financial advisors are responsible for evaluating investment risks independently and for exercising independent judgment in determining whether investments are appropriate for their clients.

Definitions

The MSCI ACWI ex-USA Information Technology Index includes large and mid cap securities in the Information Technology sector across 22 of 23 Developed Markets (DM) countries (excluding the US) and 24 Emerging Markets (EM) countries.

You should consider the 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 to obtain a prospectus or summary prospectus which contains this and other information about the fund. The prospectus or summary prospectus should be read carefully before investing.