First Trust STOXX® European Select Dividend Index Fund

As of 9/30/19

**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 STOXX® Europe Select Dividend 30 Index.

**Fund Facts**
- **Fund Ticker**: FDD
- **CUSIP**: 33735T109
- **Intraday NAV**: FDDIV
- **Fund Inception Date**: 8/27/07
- **Gross Expense Ratio**: 0.57%
- **Net Expense Ratio**: 0.57%
- **30-Day SEC Yield**: 5.33%
- **Unsubsidized 30-Day SEC Yield**: 5.33%
- **Rebalance Frequency**: Annual
- **Primary Listing**: NYSE Arca

**Index Facts**
- **Index Ticker**: SD3V
- **Index Inception Date**: 4/13/05
- **Index Yield**: 5.73%

**Performance Summary (%)**

<table>
<thead>
<tr>
<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>2.54</td>
<td>11.58</td>
<td>2.35</td>
<td>7.04</td>
<td>3.25</td>
<td>3.70</td>
</tr>
<tr>
<td>After Tax Held</td>
<td>2.26</td>
<td>9.46</td>
<td>0.22</td>
<td>5.16</td>
<td>1.38</td>
<td>1.89</td>
</tr>
<tr>
<td>After Tax Sold</td>
<td>1.51</td>
<td>6.82</td>
<td>1.35</td>
<td>4.60</td>
<td>1.62</td>
<td>2.04</td>
</tr>
<tr>
<td>Market Price</td>
<td>2.63</td>
<td>11.87</td>
<td>2.43</td>
<td>7.01</td>
<td>3.23</td>
<td>3.66</td>
</tr>
</tbody>
</table>

**Index Performance**
- **STOXX® Europe Select Dividend 30 Index**: 2.64 | 11.90 | 2.46 | 7.34 | 3.53 | 4.05 | -1.98 |
- **MSCI Europe Index**: -1.80 | 13.72 | -0.75 | 6.57 | 2.38 | 4.61 | 1.32 |
- **STOXX® Europe 600 Index**: -1.76 | 13.97 | -0.80 | 6.56 | 2.59 | 4.87 | 1.55 |

**Calendar Year Total Returns (%)**

<table>
<thead>
<tr>
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<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>FDD</td>
<td>37.08</td>
<td>0.90</td>
<td>-10.22</td>
<td>10.08</td>
<td>17.14</td>
<td>-0.10</td>
<td>-3.22</td>
<td>2.58</td>
<td>19.04</td>
<td>-8.83</td>
</tr>
<tr>
<td>MSCI Europe Index</td>
<td>35.83</td>
<td>3.88</td>
<td>-11.06</td>
<td>19.12</td>
<td>25.23</td>
<td>-6.18</td>
<td>-2.84</td>
<td>-0.40</td>
<td>25.51</td>
<td>-14.86</td>
</tr>
<tr>
<td>STOXX® Europe 600 Index</td>
<td>36.65</td>
<td>4.36</td>
<td>-11.57</td>
<td>20.02</td>
<td>26.24</td>
<td>-5.86</td>
<td>-1.61</td>
<td>-1.22</td>
<td>25.89</td>
<td>-15.05</td>
</tr>
</tbody>
</table>

**3-Year Statistics**

<table>
<thead>
<tr>
<th>Standard Deviation (%)</th>
<th>Alpha</th>
<th>Beta</th>
<th>Sharpe Ratio</th>
<th>Correlation</th>
</tr>
</thead>
<tbody>
<tr>
<td>FDD</td>
<td>11.54</td>
<td>1.18</td>
<td>0.84</td>
<td>0.52</td>
</tr>
<tr>
<td>MSCI Europe Index</td>
<td>12.50</td>
<td>0.04</td>
<td>0.99</td>
<td>0.45</td>
</tr>
<tr>
<td>STOXX® Europe 600 Index</td>
<td>12.57</td>
<td>—</td>
<td>1.00</td>
<td>0.44</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.

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*Expenses are capped contractually at 0.60% per year, at least until January 31, 2020.

†30-day SEC yield is calculated by dividing the net investment income per share earned during the most recent 30-day period by the maximum offering price per share on the last day of the period and includes the effects of fee waivers and expense reimbursements.

‡The unsubsidized 30-day SEC yield is calculated the same as the 30-day SEC yield, however it excludes contractual fee waivers and expense reimbursements.

#The unsubsidized 30-day SEC yield is calculated the same as the 30-day SEC yield, however it excludes contractual fee waivers and expense reimbursements.

*The index is a dividend weighted index of 30 stocks selected from the STOXX® Europe 600 Index which includes high-dividend yielding companies across 18 European countries.

**The universe of stocks consists of dividend-paying companies in the STOXX® Europe 600 Index that have a positive five year dividend-per-share growth rate and a dividend to earnings-per-share ratio of 60% or less.

†Companies in the STOXX® Europe 600 Index universe are sorted by country and ranked in descending order according to their indicated annual net dividend yield. In the case of multiple stocks for a single company, the highest-yielding stock is chosen.

‡The index yield represents the weighted average trailing 12-month dividend of the constituents of the STOXX® Europe Select Dividend 30 Index.

• 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. The fund’s performance reflects fee waivers and expense reimbursements, absent which performance would have been lower. 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 STOXX® Europe Select Dividend 30 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.
May experience greater volatility than a fund that is more broadly diversified geographically. A trading market.

An investment in a fund containing securities of non-U.S. issuers is subject to additional risks, in depositary receipts which may be less liquid than the underlying shares in their primary small capitalization and mid capitalization companies. Such companies may experience greater price volatility than larger, more established companies.

Country which involves additional risks including limited diversification. The fund may invest in securities issued by companies concentrated in a particular industry or 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.

ETF Characteristics
The fund lists and principally trades its shares on the NYSE Arca, Inc. The fund's return may not match the return of the STOXX® Europe Select Dividend 30 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 may invest in securities issued by companies concentrated in a particular industry 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. The fund may invest in depositary receipts which may be less liquid than the underlying shares in their primary trading market.

The fund is subject to greater risks of adverse events which occur in the European region and may experience greater volatility than a fund that is more broadly diversified geographically. A significant number of countries in Europe are member states in the European Union, and the member states no longer control their own monetary policies. In these member states, the authority to direct monetary policies, including money supply and official interest rates for the Euro, is exercised by the European Central Bank. Furthermore, the European sovereign debt crisis has had, and continues to have, a significant negative impact on the economies of certain European countries and their future economic outlooks.

Changes in currency exchange rates and the relative value of non-US currencies may affect the value of a fund's investments and the value of a fund's shares. There is no guarantee that any issuer will declare dividends in the future, or that, if declared, they will remain at current levels or increase over time.

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 within 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
Standard Deviation is a measure of price variability (risk). Alpha is an indication of how much an investment outperforms or underperforms on a risk-adjusted basis relative to its benchmark. Beta is a measure of price variability relative to the market. Sharpe Ratio is a measure of excess reward per unit of volatility. Correlation is a measure of the similarity of performance. The MSCI Europe Index is a free float-adjusted market capitalization weighted index that is designed to measure the equity market performance of 16 developed markets in Europe. The STOXX® Europe 600 Index represents large, mid and small capitalization companies across 18 countries of the European region.