First Trust Dow Jones Global Select Dividend Index Fund

As of 6/28/19

**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 Dow Jones Global Select Dividend Index™.

**Fund Facts**

<table>
<thead>
<tr>
<th>Fund Ticker</th>
<th>FGD</th>
</tr>
</thead>
<tbody>
<tr>
<td>CUSIP</td>
<td>33734X200</td>
</tr>
<tr>
<td>Intraday NAV</td>
<td>FGDIV</td>
</tr>
<tr>
<td>Fund Inception Date</td>
<td>11/21/07</td>
</tr>
</tbody>
</table>

**Index Description**

The index universe is defined as all component companies of the 25 developed-market country indexes in the Dow Jones Global Indexes (DJI) family.

To be considered for the index, companies in the index universe must pass eligibility screens for dividend quality and liquidity. The company must:

- Pay a current dividend.
- Have a current-year dividend-per-share ratio that is greater than or equal to its five-year average annual dividend-per-share ratio.
- Have a five-year average payout ratio of less than or equal to 60% for U.S. and European companies; or less than or equal to 80% for all other countries.
- Have a minimum three-month daily average trading volume of $3 million.

Stocks meeting all eligibility requirements are ranked by dividend yield.

The top 100 highest-yielding stocks are selected for inclusion in the Index, subject to buffers designed to limit turnover by favoring current Index components:

- Stocks in the Index universe are ranked in descending order by indicated annual dividend yield, defined as a stock's unadjusted indicated annual dividend (not including any special dividends) divided by its unadjusted price.
- All current Index component stocks that are among the top 150 stocks are included in the Index.
- Noncomponent stocks are added to the Index based on their rankings until the component count reaches 100.
- Component weightings are assigned based on dividend yield. Weights of individual component stocks are capped at 10%.

The Index is reconstituted and adjusted annually in March.

**Index Facts**

<table>
<thead>
<tr>
<th>Index Ticker</th>
<th>DJGSDT</th>
</tr>
</thead>
<tbody>
<tr>
<td>Index Inception Date</td>
<td>10/17/07</td>
</tr>
<tr>
<td>Index Yield</td>
<td>1.00</td>
</tr>
</tbody>
</table>

**Performance Summary (%)**

<table>
<thead>
<tr>
<th>Fund Performance*</th>
<th>Quarter</th>
<th>YTD</th>
<th>1 Year</th>
<th>3 Years</th>
<th>5 Years</th>
<th>10 Years</th>
<th>Since Inception</th>
</tr>
</thead>
<tbody>
<tr>
<td>Net Asset Value (NAV)</td>
<td>1.50</td>
<td>8.43</td>
<td>-1.26</td>
<td>5.98</td>
<td>0.17</td>
<td>8.40</td>
<td>2.67</td>
</tr>
<tr>
<td>After Tax Held</td>
<td>0.29</td>
<td>6.95</td>
<td>-3.71</td>
<td>3.84</td>
<td>-1.88</td>
<td>6.35</td>
<td>0.71</td>
</tr>
<tr>
<td>After Tax Sold</td>
<td>0.89</td>
<td>4.99</td>
<td>-0.77</td>
<td>3.67</td>
<td>-0.80</td>
<td>5.83</td>
<td>1.15</td>
</tr>
<tr>
<td>Market Price</td>
<td>1.49</td>
<td>8.86</td>
<td>-1.05</td>
<td>6.10</td>
<td>0.15</td>
<td>8.39</td>
<td>2.68</td>
</tr>
</tbody>
</table>

| Index Performance** | | | | | | | |
| Dow Jones Global Select Dividend Index™ | 1.44 | 8.59 | -1.21 | 6.29 | 0.27 | 8.49 | 2.81 |
| Dow Jones World Developed Markets Index™ | 3.76 | 16.63 | 5.47 | 11.82 | 6.70 | 11.07 | 5.61 |
| MSCI World Index | 4.00 | 16.98 | 6.33 | 11.77 | 6.60 | 10.72 | 5.19 |

**Calendar Year Total Returns (%)**

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<thead>
<tr>
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</tr>
</thead>
<tbody>
<tr>
<td>FGD</td>
<td>64.28</td>
<td>12.27</td>
<td>-2.17</td>
<td>15.42</td>
<td>17.90</td>
<td>-0.72</td>
<td>-10.10</td>
<td>11.80</td>
<td>17.62</td>
<td>-12.40</td>
<td>8.43</td>
</tr>
<tr>
<td>Dow Jones World Developed Markets Index™</td>
<td>31.93</td>
<td>13.38</td>
<td>-5.89</td>
<td>16.38</td>
<td>27.46</td>
<td>4.84</td>
<td>-0.53</td>
<td>8.11</td>
<td>23.32</td>
<td>-9.20</td>
<td>16.63</td>
</tr>
<tr>
<td>MSCI World Index</td>
<td>29.99</td>
<td>11.76</td>
<td>-5.54</td>
<td>15.83</td>
<td>26.68</td>
<td>4.94</td>
<td>-0.87</td>
<td>7.51</td>
<td>22.40</td>
<td>-8.71</td>
<td>16.98</td>
</tr>
</tbody>
</table>

**3-Year Statistics**

<table>
<thead>
<tr>
<th></th>
<th>Standard Deviation (%)</th>
<th>Alpha</th>
<th>Beta</th>
<th>Sharpe Ratio</th>
<th>Correlation</th>
</tr>
</thead>
<tbody>
<tr>
<td>FGD</td>
<td>10.64</td>
<td>-4.02</td>
<td>0.86</td>
<td>0.47</td>
<td>0.92</td>
</tr>
<tr>
<td>MSCI World Index</td>
<td>11.33</td>
<td>—</td>
<td>1.00</td>
<td>0.92</td>
<td>1.00</td>
</tr>
</tbody>
</table>

**Overall Morningstar Rating™**

1 of 5 stars

Among 297 funds in the Foreign Large Value category. This fund was rated 3 stars/297 funds (3 years), 3 stars/238 funds (5 years), 5 stars/161 funds (10 years) based on risk-adjusted returns.

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.

*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.

†Unsubsidized 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.

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

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 fees paid, expenses 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 Dow Jones Global Select Dividend 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.
First Trust Dow Jones Global Select Dividend Index Fund

As of 6/28/19

Portfolio Information

- Number Of Holdings: 99
- Maximum Market Cap.: $263.14 Billion
- Median Market Cap.: $13.28 Billion
- Minimum Market Cap.: $789 Million
- Price/Earnings: 11.48
- Price/Book: 1.21
- Price/Cash Flow: 7.78
- Price/Sales: 0.92

Top Holdings (%)

- Standard Life Aberdeen Plc: 1.89
- Azimut Holding SpA: 1.57
- Harvey Norman Holdings Limited: 1.48
- CSR Limited: 1.47
- Bendigo and Adelaide Bank Limited: 1.38
- National Australia Bank Limited: 1.37
- Ford Motor Company: 1.35
- WPP Plc: 1.32
- Intesa Sanpaolo SpA: 1.31
- Galliford Try Plc: 1.29

Top Sector Exposure (%)

- Financials: 43.93
- Communication Services: 15.64
- Utilities: 15.21
- Energy: 7.30
- Industrials: 4.13
- Materials: 3.39
- Information Technology: 3.28
- Consumer Staples: 1.95

ETF Characteristics

The fund lists and principally trades its shares on the NYSE Arca, Inc. The fund's shares will change in value, and you could lose money by investing in the fund. One participant is able to step forward to create or redeem, fund shares may trade at a discount to their NAV in depositary receipts which may be less liquid than the underlying shares in their primary trading market. 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.

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.

ETF Characteristics

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.

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 World Index is a free float-adjusted market capitalization weighted index that is designed to measure the equity market performance of 23 developed markets around the world. The Dow Jones World Developed Markets Index represents 23 countries and covers approximately 95% of the float-adjusted market capitalization of Europe as a region, and all other markets at the country level.