

» 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 ISE BICK™ Index.

» Fund Facts

Fund Ticker	BICK
CUSIP	33733H107
Intraday NAV	BICKIV
Fund Inception Date	4/12/10
Expense Ratio	0.64%
Rebalance Frequency	Quarterly
Primary Listing	Nasdaq

» Index Facts

Index Ticker	BIQTR
Index Inception Date	3/8/10

» Index Description

- » The ISE BICK™ Index is designed to provide a benchmark for investors interested in tracking the largest and most liquid public companies that are domiciled in Brazil, India, Mainland China and South Korea.
- » Each component security must have a market capitalization of at least \$100 million.
- » For each country, the securities are ranked in descending order by market capitalization and in descending order by liquidity.
- » The 25 top ranked securities for each country are selected for inclusion in the index. If a country has less than 25 eligible securities, all eligible securities are selected.
- » The index uses an equal weighted allocation methodology so that each country represents 25% of the index at each rebalance. All components within a country allocation are equally-weighted as well at the rebalance date.
- » Index components are reviewed quarterly for eligibility and any changes in component securities of the index are made after the market close on the third Friday of each March, June, September and December.

» Performance Summary (%)

	Quarter	YTD	1 Year	3 Years	5 Years	10 Years	Since Inception
Fund Performance*							
Net Asset Value (NAV)	-2.47	-10.86	-6.82	13.68	3.76	—	0.10
After Tax Held	-2.66	-11.23	-7.29	13.03	3.12	—	-0.53
After Tax Sold	-1.46	-6.42	-4.03	10.40	2.60	—	-0.20
Market Price	-2.26	-11.30	-7.33	13.90	3.95	—	0.12
Index Performance**							
ISE BICK™ Index	-2.14	-9.73	-5.62	14.89	4.66	—	0.98
MSCI All Country World Index	4.28	3.83	9.77	13.40	8.67	—	8.45
MSCI Emerging Markets Index	-1.09	-7.68	-0.81	12.36	3.61	—	2.57

» Calendar Year Total Returns (%)

	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	YTD
BICK	—	—	—	-27.71	13.01	-0.18	-2.54	-18.47	16.65	37.98	-10.86
MSCI All Country World Index	—	—	—	-7.35	16.13	22.80	4.16	-2.36	7.86	23.97	3.83
MSCI Emerging Markets Index	—	—	—	-18.42	18.22	-2.60	-2.19	-14.92	11.19	37.28	-7.68

» 3-Year Statistics

	Standard Deviation (%)	Alpha	Beta	Sharpe Ratio	Correlation
BICK	16.35	0.28	1.10	0.81	0.96
MSCI Emerging Markets Index	14.29	—	1.00	0.83	1.00

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 ISE BICK™ 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.

>> Portfolio Information

Number Of Holdings	90
Maximum Market Cap.	\$423.75 Billion
Median Market Cap.	\$17.81 Billion
Minimum Market Cap.	\$268 Million
Price/Earnings	14.61
Price/Book	1.53
Price/Cash Flow	8.97
Price/Sales	1.09

>> Top Holdings (%)

Reliance Industries, Ltd.	2.44
Dr. Reddy's Laboratories, Ltd.	2.30
Axis Bank, Ltd.	2.15
ICICI Bank Limited	2.14
Vedanta Resources Plc	2.14
Infosys, Ltd.	2.13
Wipro, Ltd.	2.09
WNS Holdings, Ltd.	1.89
HDFC Bank, Ltd.	1.78
MakeMyTrip, Ltd.	1.69

>> Top Sector Exposure (%)

Financials	22.82
Consumer Discretionary	18.03
Information Technology	13.69
Materials	9.89
Communication Services	9.44
Energy	8.39
Health Care	6.34
Industrials	4.67
Consumer Staples	3.95
Real Estate	1.81
Utilities	0.97

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.

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 ISE BICK™ 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 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.

An investment in the fund should be made with an understanding of the risks specific to issuers located in Brazil, India, China and South Korea. Brazil has experienced economic instability resulting from, among other things, periods of high inflation, public sector deficits and significant devaluations of its currency. Brazilian companies are particularly sensitive to fluctuations in commodity prices.

Indian companies are subject to certain risks, including greater price volatility, less liquidity and smaller market capitalization of securities markets, governmental involvement in the economy, higher rates of inflation, economic and social uncertainty, and infrastructure problems. In addition, India's businesses may be affected by political uncertainty and a sometimes still slow-moving bureaucracy.

The economy of China differs, often unfavorably, from the U.S. economy in such respects as structure, general development, government involvement, wealth distribution, rate of inflation, growth rate, allocation of resources and capital reinvestment. China's economy is dependent on the economies of other Asian countries and can be significantly affected by currency fluctuations and increasing competition from Asia's other emerging economies.

The South Korean economy is dependent on the economies of Asia and the U.S. as key trading partners. Reduction in spending by these economies on South Korean products and services or negative changes in any of these economies may cause an adverse impact on the South Korean economy. South Korea's economy can be significantly affected by currency fluctuations and increasing competition from Asia's other emerging economies.

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.

The fund may invest in depositary receipts which may be less liquid than the underlying shares in their primary trading market. The fund will, under most circumstances, effect a significant portion of creations and redemptions for cash, rather than in-kind securities. As a result, the fund may be less tax-efficient.

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.

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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 All Country World Index** is a free float-adjusted market capitalization weighted index that is designed to measure the equity market performance of developed and emerging markets. The **MSCI Emerging Markets Index** is a free float-adjusted market capitalization index that is designed to measure equity market performance in the global emerging markets.

The First Trust BICK Index Fund is not sponsored, endorsed, sold or promoted by the International Securities Exchange (ISE). ISE makes no representation or warranty, express or implied, to the owners of the fund or any member of the public regarding the advisability of trading in the fund. ISE's only relationship to First Trust is the licensing of certain trademarks and trade names of the ISE and of the ISE BICK™ Index which is determined, composed and calculated by ISE without regard to First Trust or the fund.