

» 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 StrataQuant® Consumer Staples Index.

» Fund Facts

| | |
|----------------------|-----------|
| Fund Ticker | FXG |
| CUSIP | 33734X119 |
| Intraday NAV | FXGIV |
| Fund Inception Date | 5/8/07 |
| Gross Expense Ratio* | 0.63% |
| Net Expense Ratio | 0.63% |
| Rebalance Frequency | Quarterly |
| Primary Listing | NYSE Arca |

» Index Facts

| | |
|----------------------|----------|
| Index Ticker | STRQCSTR |
| Index Inception Date | 4/11/07 |

» Index Description

- » The StrataQuant® Consumer Staples Index is an “enhanced” index developed, maintained and sponsored by ICE Data Indices, LLC or its affiliates (“IDI”) which employs the AlphaDEX® stock selection methodology to select stocks from the Russell 1000® Index.
- » IDI constructs the StrataQuant® Consumer Staples Index by ranking the stocks which are members of the Russell 1000® Index on growth factors including three, six and 12-month price appreciation, sales to price and one year sales growth, and, separately, on value factors including book value to price, cash flow to price and return on assets. All stocks are ranked on the sum of ranks for the growth factors and, separately, all stocks are ranked on the sum of ranks for the value factors.
- » Each stock receives either its growth or value score rank as its selection score based on its style designation as determined by Russell. Stocks which Russell allocates between both growth and value receive the better of their growth or value score rank as their selection score.
- » IDI then ranks those stocks contained in the consumer staples sector according to their score. The greater of the top 75% of the eligible universe or 40 stocks is selected for the StrataQuant® Consumer Staples Index.
 - If the total count of eligible stocks in the consumer staples sector falls below 40, all eligible stocks will be included.
- » The selected stocks are divided into quintiles based on their rankings and the top ranked quintiles receive a higher weight within the index. The stocks are equally-weighted within each quintile.
- » The index is reconstituted and rebalanced quarterly.

» Performance Summary (%)

| | 3 Month | YTD | 1 Year | 3 Year | 5 Year | 10 Year | Since Fund Inception |
|--------------------------|---------|-------|--------|--------|--------|---------|----------------------|
| Fund Performance* | | | | | | | |
| Net Asset Value (NAV) | -0.90 | 10.25 | 18.93 | 7.94 | 5.64 | 11.46 | 9.01 |
| After Tax Held | -1.05 | 9.75 | 18.22 | 7.24 | 4.93 | 10.73 | 8.39 |
| After Tax Sold | -0.53 | 6.07 | 11.20 | 5.82 | 4.04 | 9.12 | 7.22 |
| Market Price | -0.88 | 10.18 | 18.93 | 7.93 | 5.63 | 11.44 | 9.01 |

Index Performance**

| | | | | | | | |
|--------------------------------------|-------|-------|-------|-------|-------|-------|------|
| StrataQuant® Consumer Staples Index | -0.75 | 10.72 | 19.64 | 8.65 | 6.35 | 12.26 | 9.80 |
| Russell 1000® Consumer Staples Index | -1.54 | 5.08 | 12.60 | 9.62 | 6.34 | 11.01 | — |
| Russell 1000® Index | 0.21 | 15.19 | 30.96 | 16.43 | 17.11 | 16.76 | 9.95 |
| S&P 500 Consumer Staples Index | -0.31 | 4.69 | 11.34 | 11.93 | 8.55 | 11.93 | 9.79 |

» Calendar Year Total Returns (%)

| | 2011 | 2012 | 2013 | 2014 | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | YTD |
|--------------------------------------|-------|-------|-------|-------|------|-------|-------|--------|-------|-------|-------|
| FXG | 13.15 | 9.39 | 41.94 | 21.05 | 6.14 | 4.70 | 7.81 | -11.40 | 20.72 | 4.74 | 10.25 |
| Russell 1000® Consumer Staples Index | 14.49 | 10.01 | 27.68 | 17.02 | 8.21 | 5.54 | 9.82 | -9.74 | 24.10 | 7.11 | 5.08 |
| Russell 1000® Index | 1.50 | 16.42 | 33.11 | 13.24 | 0.92 | 12.05 | 21.69 | -4.78 | 31.43 | 20.96 | 15.19 |
| S&P 500 Consumer Staples Index | 13.99 | 10.76 | 26.14 | 15.98 | 6.60 | 5.38 | 13.49 | -8.38 | 27.61 | 10.75 | 4.69 |

» 3-Year Statistics

| | Standard Deviation (%) | Alpha | Beta | Sharpe Ratio | Correlation |
|--------------------------------|------------------------|-------|------|--------------|-------------|
| FXG | 16.43 | -3.35 | 1.00 | 0.47 | 0.86 |
| S&P 500 Consumer Staples Index | 14.17 | — | 1.00 | 0.78 | 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.

*Expenses are capped contractually at 0.70% per year, at least until November 30, 2021.

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 determined by using the midpoint of the national best bid offer price (“NBBO”) 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 StrataQuant® Consumer Staples 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 | 40 |
| Maximum Market Cap. | \$339.48 Billion |
| Median Market Cap. | \$21.74 Billion |
| Minimum Market Cap. | \$2.07 Billion |
| Price/Earnings | 16.74 |
| Price/Book | 2.68 |
| Price/Cash Flow | 10.97 |
| Price/Sales | 0.72 |

» Top Holdings (%)

| | |
|--------------------------------------|------|
| Spectrum Brands Holdings Inc. | 4.75 |
| Tyson Foods, Inc. | 4.52 |
| Pilgrim's Pride Corporation | 4.43 |
| Bunge Limited | 4.39 |
| CVS Health Corporation | 4.29 |
| Archer-Daniels-Midland Company | 4.18 |
| Albertsons Companies, Inc. (Class A) | 4.01 |
| Conagra Brands, Inc. | 3.93 |
| The J.M. Smucker Company | 3.91 |
| Reynolds Consumer Products Inc. | 3.80 |

» Top Industry Exposure (%)

| | |
|--|-------|
| Food Producers | 58.40 |
| Personal Care, Drug and Grocery Stores | 33.14 |
| Beverages | 6.85 |
| Tobacco | 1.61 |

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.

Risk Considerations

A fund's return may not match the return of its underlying index. A fund invests in securities included in the index regardless of investment merit and the securities held by a 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 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 a fund's net asset value and possibly face delisting.

A fund's shares will change in value, and you could lose money by investing in a fund. One of the principal risks of investing in a fund is market risk. Market risk is the risk that a particular stock owned by a fund, fund shares or stocks in general may fall in value. There can be no assurance that a fund's investment objective will be achieved. The outbreak of the respiratory disease designated as COVID-19 in December 2019 has caused significant volatility and declines in global financial markets, which have caused losses for investors. While the development of vaccines has slowed the spread of the virus and allowed for the resumption of "reasonably" normal business activity in the United States, many countries continue to impose lockdown measures in an attempt to slow the spread. Additionally, there is no guarantee that vaccines will be effective against emerging variants of the disease.

The success of consumer staples companies which provide products that are typically considered non-discretionary items based on consumer purchasing habits is affected by a variety of factors, such as government regulations, which may affect the permissibility of using various food additives and the production methods of companies that manufacture food products.

As the use of Internet technology has become more prevalent in the course of business, funds have become more susceptible to potential operational risks through breaches in cyber security.

Stocks with growth characteristics tend to be more volatile than certain other stocks and their prices may fluctuate more dramatically than the overall stock market.

A fund may be a constituent of one or more indices which could greatly affect a fund's trading activity, size and volatility.

There is no assurance that the index provider or its agents will compile or maintain the index accurately.

A fund classified as "non-diversified" may invest a relatively high percentage of its assets in a limited number of issuers. As a result, a 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.

A fund and a fund's advisor may seek to reduce various operational risks through controls and procedures, but it is not possible to completely protect against such risks.

High portfolio turnover may result in higher levels of transaction costs and may generate greater tax liabilities for shareholders.

A fund with significant exposure to a single asset class, country, region, industry, or sector may be more affected by an adverse economic or political development than a broadly diversified fund.

Securities of small- and mid-capitalization companies may experience greater price volatility and be less liquid than larger, more established companies.

Trading on the exchange may be halted due to market conditions or other reasons. There can be no assurance that the requirements to maintain the listing of a fund on the exchange will continue to be met or be unchanged.

Value stocks are subject to the risk that valuations never improve or that the returns on value stocks are less than returns on other styles of investing or the overall stock market.

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 professionals 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 **Russell 1000® Index** is an unmanaged index used to measure the large-cap U.S. equity universe. The **Russell 1000® Consumer Staples Index** is an unmanaged index which includes the stocks in the consumer staples sector of the Russell 1000® Index. The **S&P 500 Consumer Staples Index** is an unmanaged index which includes the stocks in the consumer staples sector of the S&P 500 Index.

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