

» 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 [*]	0.62%
Net Expense Ratio	0.62%
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 the NYSE Group, Inc. or its affiliates (“NYSE”) which employs the AlphaDEX® stock selection methodology to select stocks from the Russell 1000® Index.
- » The NYSE 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.
- » Stocks which Russell has classified solely as growth or value, receive their score using the above growth or value factors respectively.
- » Stocks which Russell allocates between both growth and value receive their best score between the growth and value factors.
- » The NYSE then ranks those stocks contained in the consumer staples sector according to their score. The bottom 25% is eliminated and the top 75% is selected for the StrataQuant® Consumer Staples Index.
- » 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 (%)

	Quarter	YTD	1 Year	3 Years	5 Years	10 Years	Since Inception
Fund Performance*							
Net Asset Value (NAV)	6.37	6.14	6.14	22.17	17.68	—	11.10
After Tax Held	6.21	5.37	5.37	21.46	17.06	—	10.55
After Tax Sold	3.61	3.47	3.47	17.25	14.03	—	8.81
Market Price	6.39	6.14	6.14	22.21	17.68	—	11.10

Index Performance**

StrataQuant® Consumer Staples Index	6.53	6.71	6.71	23.01	18.60	—	11.94
Russell 1000® Consumer Staples Index	7.82	8.21	8.21	17.37	15.28	—	—
Russell 1000® Index	6.50	0.92	0.92	15.01	12.44	—	5.94
S&P 500 Consumer Staples Index	7.64	6.60	6.60	15.96	14.51	—	10.48

» Calendar Year Total Returns (%)

	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015
FXG	—	—	—	-24.67	27.13	19.81	13.15	9.39	41.94	21.05	6.14
Russell 1000® Consumer Staples Index	—	—	—	—	18.41	15.18	14.49	10.01	27.68	17.02	8.21
Russell 1000® Index	—	—	—	-37.60	28.43	16.10	1.50	16.42	33.11	13.24	0.92
S&P 500 Consumer Staples Index	—	—	—	-15.43	14.89	14.11	13.99	10.76	26.14	15.98	6.60

» 3-Year Statistics

	Standard Deviation (%)	Alpha	Beta	Sharpe Ratio	Correlation
FXG	12.79	6.10	0.96	1.62	0.85
S&P 500 Consumer Staples Index	11.33	—	1.00	1.35	1.00

Overall Morningstar Rating™



Among 23 funds in the Consumer Defensive category.
This fund was rated 4 stars/23 funds (3 years), 4 stars/23 funds (5 years).§

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, 2016.

^{*}**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. 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	39
Maximum Market Cap.	\$216.04 Billion
Median Market Cap.	\$19.35 Billion
Minimum Market Cap.	\$2.17 Billion
Price/Earnings	18.32
Price/Book	4.03
Price/Cash Flow	13.90
Price/Sales	0.86

» Top Holdings (%)

Hormel Foods Corporation	5.60
Tyson Foods, Inc.	5.55
The Kroger Co.	5.20
Sysco Corporation	4.72
Walgreens Boots Alliance, Inc.	4.59
Constellation Brands, Inc.	4.08
Archer-Daniels-Midland Company	3.97
Ingredion Incorporated	3.94
Flowers Foods, Inc.	3.89
Pilgrim's Pride Corporation	3.81

» Top Industry Exposure (%)

Food Products	41.90
Food & Staples Retailing	23.69
Beverages	13.15
Household Products	8.18
Personal Products	6.82
Tobacco	6.26

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 NYSE Arca, Inc.

The fund's return may not match the return of the StrataQuant® Consumer Staples 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.

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 small capitalization and mid capitalization companies. Such companies may experience greater price volatility than larger, more established companies.

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.

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.

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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"AlphaDEX®" is a registered trademark of First Trust Portfolios L.P. First Trust Portfolios L.P. has obtained a patent for the AlphaDEX® stock selection methodology from the United States Patent and Trademark Office.

\$The Morningstar Rating™ is provided for those exchange-traded funds ("ETFs") with at least a three-year history. Ratings are based on the ETF's Morningstar Risk-Adjusted Return measure which accounts for variation in monthly performance, placing more emphasis on downward variations and rewarding consistent performance. An ETF's risk-adjusted return includes a brokerage commission estimate. This estimate is intended to reflect what an average investor would pay when buying or selling an ETF. PLEASE NOTE, this estimate is subject to change and the actual brokerage commission an investor pays may be higher or lower than this estimate. Morningstar compares each ETF's risk-adjusted return to the open-end mutual fund rating breakpoints for that category. Consistent with the open-end mutual fund ratings, the top 10% of ETFs in each category receive 5 stars, the next 22.5% receive 4 stars, the next 35% receive 3 stars, the next 22.5% receive 2 stars and the bottom 10% receive 1 star. The overall rating for an ETF is based on a weighted average of the time-period ratings (e.g., the ETF's 3, 5, and 10 year rating). The determination of an ETF's rating does not affect the retail open end mutual fund data published by Morningstar.

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