

Data as at 31 July 2019

## Key Facts

### Accumulation Share Class

#### London Stock Exchange

Bloomberg Ticker	FTFX LN
ISIN	IE00BD5HBQ97
Inception Date	27/07/17
SEDOL	BD5HBQ9
Trading Currency	USD

#### London Stock Exchange

Bloomberg Ticker	FXGB LN
ISIN	IE00BD5HBR05
Inception Date	29/11/17
SEDOL	BD5HBR0
Trading Currency	GBP (Hedged)

#### Euronext Amsterdam

Bloomberg Ticker	FXEU NA
ISIN	IE00BD5HBS12
Inception Date	29/11/17
SEDOL	BD1KG89
Trading Currency	EUR (Hedged)

### Fund Information

Base Currency	USD
Total Expense Ratio	0.75%
Rebalance Frequency	Active
ISA Eligibility	Yes
SIPP Eligibility	Yes
PEA Eligibility	No
UK Reporting Status	Yes
Entry Fees	No
Exit Fees	No
Performance Fees	No
Investment Method	Active Management
Benchmark	Bloomberg G10 Carry Index
UCITS IV Compliant	Yes
Domicile	Ireland
Issuing Company	First Trust Global Funds PLC
Investment Manager	First Trust Global Portfolios
Custodian	BNY Ireland
Administrator	BNY Ireland
Auditor	Deloitte

The First Trust FactorFX UCITS ETF (the "Fund") intends to pursue an actively managed investment strategy. The Fund's investment objective is to deliver to investors total returns with lower correlation to the broader equity and bond markets over the medium to long term through its exposure to global currencies and related markets. In normal market conditions, the Fund will seek to achieve its investment objective by investing primarily in sovereign fixed income securities denominated in the local currencies of developed and emerging markets and currencies or currency-related financial derivative instruments of both developed and emerging markets.

### Performance Summary (%)

Fund History	1 Month	3 Months	YTD	1 Year	3 Years	5 Years	Since Inception
FTFX - NAV	1.32	0.97	3.34	4.33	N/A	N/A	1.78
FXGB - NAV*	1.24	0.62	2.32	2.64	N/A	N/A	1.12
FXEU - NAV**	1.12	0.26	1.60	1.39	N/A	N/A	0.00
Index History							
Bloomberg G10 Carry Index***	1.33	0.43	3.58	0.64	N/A	N/A	-0.48
Blended Indicator****	0.98	1.76	3.58	1.30	N/A	N/A	-0.87

### 12 Month Performance Periods (%)

Fund History	Q2 2014 - Q2 2015	Q2 2015 - Q2 2016	Q2 2016 - Q2 2017	Q2 2017 - Q2 2018	Q2 2018 - Q2 2019
FTFX - NAV	N/A	N/A	N/A	N/A	3.13
FXGB - NAV*	N/A	N/A	N/A	N/A	1.45
FXEU - NAV**	N/A	N/A	N/A	N/A	0.21

\* FXGB returns are in GBP and the "Since Inception" period is based on the share class inception date of 29 November 2017.  
 \*\*FXEU returns are in EUR and the "Since Inception" period is based on the share class inception date of 29 November 2017.  
 \*\*\*On 01 December 2017 the Fund's benchmark changed from the J.P.Morgan G10 FX Carry USD Index to the Bloomberg G10 Carry Index.  
 \*\*\*\*The Blended Indicator was added as FactorFX invests across both G10 and Emerging markets currencies. The indicator is an equally weighted 50/50 split between the Bloomberg Cumulative FX Carry Trade Index for Managed G10 Currencies and the Bloomberg Emerging Carry Index.  
 Benchmark returns are in USD and the "Index History" period is based on the FTFX share class inception date of 27 July 2017.

**Past performance is not a reliable indicator of future results.** Fund Performance is shown after fees including re-invested dividends in the base currency of the share class and does not take into account any currency exposure that may exist against the trading currency of the fund. Returns may fluctuate with currency fluctuations. Returns for periods less than one year are cumulative; all other performance figures are annualized.

## Fund Information

Implied Yield <sup>1</sup>	5.61%
Bond Yield	2.01%
Implied Currency Carry	3.60%
Weighted Avg Duration (Years)	0.37
Number of Holdings	31
Average Long	4.78%
Average Short	-4.53%
Allocation	100%
Net Foreign Exposure	22%
Net USD Exposure	78%

Top 10 Holdings<sup>2</sup>

	(%)
U.S. Treasury Note, 1%, due 09/30/2019	17.63
U.S. Treasury Note, 3.625%, due 02/15/2020	16.70
U.S. Treasury Note, 1.50%, due 10/31/2019	16.55
U.S. Treasury Note, 1.50%, due 11/30/2019	15.58
U.S. Treasury Note, 1.625%, due 08/31/2019	13.30
SINGAPORE GOVERNMENT N/C, 3.25%, due 09/01/2020	9.38
CANADIAN GOVERNMENT N/C, 1.50%, due 03/01/2020	3.54
U.S. Treasury Bill, 0%, due 08/15/2019	2.33
Cash	4.99

Credit Quality Breakdown<sup>3</sup>

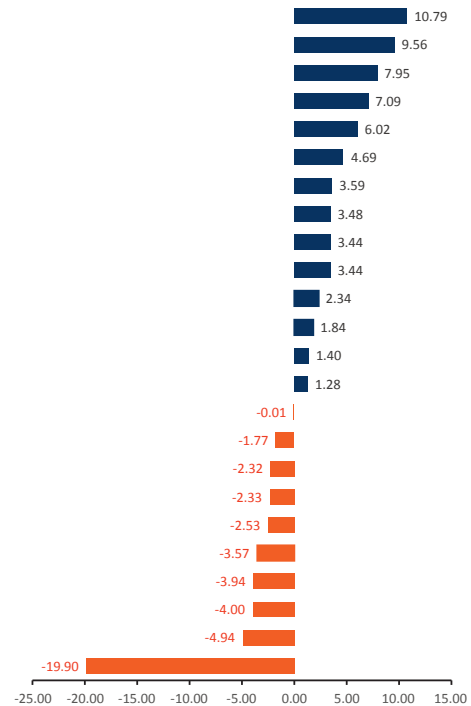
	(%)
AAA	9.96
AA	85.05
A	0.00
BBB	0.00
BB	0.00
Cash	4.99

## Maturity Breakdown

	(%)
0-1 Years	100.00
1-2 Years	0.00
2-3 Years	0.00
3-5 Years	0.00
5-7 Years	0.00
7-10 Years	0.00

## Representative Portfolio Exposure (%)

	FX	Economic	Currency Forward	Government Bond
RUB	10.79	10.79	10.79	0.00
SGD	9.56	0.00	0.00	9.56
ZAR	7.95	7.95	7.95	0.00
MXN	7.09	7.09	7.09	0.00
INR	6.02	6.02	6.02	0.00
IDR	4.69	4.69	4.69	0.00
CAD	3.59	0.00	0.00	3.59
THB	3.48	3.48	3.48	0.00
PEN	3.44	3.44	3.44	0.00
PHP	3.44	3.44	3.44	0.00
TRY	2.34	2.34	2.34	0.00
ILS	1.84	1.84	1.84	0.00
BRL	1.40	1.40	1.40	0.00
JPY	1.28	0.00	0.00	1.28
PLN	-0.01	-0.01	-0.01	0.00
CLP	-1.77	-1.77	-1.77	0.00
KRW	-2.32	-2.32	-2.32	0.00
GBP	-2.33	-2.33	-2.33	0.00
HUF	-2.53	-2.53	-2.53	0.00
EUR	-3.57	-3.57	-3.57	0.00
SEK	-3.94	-3.94	-3.94	0.00
NOK	-4.00	-4.00	-4.00	0.00
AUD	-4.94	-4.94	-4.94	0.00
CHF	-19.90	-19.90	-19.90	0.00
USD	0.00	0.00	0.00	83.33
Net Foreign	21.60	7.17	7.17	14.43
Net USD	78.40	-7.17	-7.17	85.57
Net Total	100.00	0.00	0.00	100.00



<sup>1</sup>The implied yield is the sum of the yield-to-maturity of the government bond portfolio plus the Implied carry from the currency forwards. It is the expected return of the product assuming no change in the interest rates or spot prices and is comparable measure to yield-to-worse in domestic fixed income products.

The Implied carry in currency forwards is the annualised difference between the spot and forward price of the currency pair. It is the expected return of the currency pair assuming no change in spot price of the tenor of the forward.

<sup>2</sup>The top 10 holdings as a percentage of the Total Net Assets. Portfolio holdings are subject to change at any time. References to specific securities should not be construed as a recommendation to buy or sell and should not be assumed profitable.

<sup>3</sup>The ratings are by Standard & Poor's except where otherwise indicated. A credit rating is an assessment provided by a nationally recognized statistical rating organization (NRSRO) of the creditworthiness of an issuer with respect to debt obligations except for those debt obligations that are only privately rated. Ratings are measured on a scale that generally ranges from AAA (highest) to D (lowest). Investment grade is defined as those issuers that have a long-term credit rating of BBB- or higher. "NR" indicates no rating. The credit ratings shown relate to the creditworthiness of the issuers of the underlying securities in the Fund, and not to the Fund or its shares. Credit ratings are subject to change. For illustrative purposes only.

## Index Descriptions

The Bloomberg G10 Carry Index (Bloomberg Cumulative FX Carry Trade Index for Managed G10 Currencies) measures the cumulative total return of a buy-and-hold carry trade position that is long the three highest yielding G10 currencies and is fully funded with short positions in the lowest three yielding G10 currencies. It is assumed that the investment is in three-month money-market securities, with each of the six G10 currencies assigned an equal weight in the currency basket. The basket is rebalanced daily and comprises the United States Dollar, Euro, Japanese Yen, British Pound, Canadian Dollar, Australian Dollar, New Zealand Dollar, Swiss Franc, Danish Krone, Norwegian Krone and Swedish Krona.

Bloomberg Emerging Carry Index: EM-8 Carry Trade Index measures the cumulative total return of a buy-and-hold carry trade position that is long eight emerging market currencies (Brazilian Real, Mexican Peso, Indian Rupee, Indonesian Rupiah, South African Rand, Turkish Lira, Hungarian Forint, Polish Zloty) that is fully funded with short positions in the U.S. dollar. It is assumed that the investment is in three-month money-market securities, with each of the eight EM currencies assigned an equal weight in the currency basket.

## Risks

- **The Fund's shares may change in value and may go down as well as up. You could lose money by investing in the Fund. You may not get back all of the money you invest.**
- Actively managed funds are subject to management. In managing a fund's investment portfolio, the advisor will apply investment techniques and risk analyses that may not have the desired result. There can be no assurance that a fund's investment objectives will be achieved.
- A fund is subject to market risk, which means that shares of a fund may fall in value due to market fluctuations caused by such factors as economic, political, regulatory or market developments, changes in interest rates and perceived trends in securities prices.
- The use of derivative instruments can lead to losses because of adverse movements in the price or value of the underlying asset, index or rate, which may be magnified by certain features of the derivatives. These risks are heightened when a fund's portfolio managers use derivatives to enhance a fund's return or as a substitute for a position or security, rather than solely to hedge (or offset) the risk of a position or security held by a fund.
- As the Fund's investments may be denominated in currencies other than the Fund's currency, an investment in this Fund may expose you to currency risk.
- This Fund's Net Asset Value (NAV) is likely to have high volatility due to the portfolio composition. As such, potential investors should be aware that the Fund's shares may change in value, and may do so in a volatile fashion; potential investors could lose money by investing in the Fund.
- Neither First Trust Global Portfolios Limited ("FTGP") nor any of its affiliates, guarantees the performance or the future returns of the Fund.
- For more details relating to risks of investing in the Fund, please refer to the "Risk Factors" section of the Fund's prospectus.

## Important Information

This financial promotion is issued by FTGP of 8 Angel Court, London, EC2R7HJ. FTGP is authorised and regulated by the UK Financial Conduct Authority ("FCA") (FRN:583261). The Fund is not regulated by the FCA.

Nothing contained herein constitutes investment, legal, tax or other advice and it is not to be solely relied on in making an investment or other decision, nor does the document implicitly or explicitly recommend or suggest an investment strategy, reach conclusions in relation to an investment strategy for the reader, or provide any opinions as to the present or future value or price of any fund. It is not an invitation, offer, or solicitation to engage in any investment activity, including making an investment in the Fund, nor does the information, recommendations or opinions expressed herein constitute an offer for sale of the Fund.

The Fund is an open-ended sub-fund of the First Trust Global Funds PLC (the "Company"), an umbrella UCITS fund with segregated liability between sub-funds, incorporated with limited liability as an investment company with variable capital under the laws of Ireland with UCITS registered number 514357.

The material in this document is not comprehensive and must therefore be read in conjunction with the Fund's prospectus, which contains material information not contained herein, including the terms of investment and information regarding investment risks and restrictions, fees and expenses and conflicts of interests. Potential investors should pay particular attention to the risk disclosures in the "Risk Factors" section of the Fund's prospectus. No assurance can be given that the Fund's investment objective will be achieved or that the Fund will generate a positive return. Contact FTGP or visit [www.ftglobalportfolios.com](http://www.ftglobalportfolios.com) to obtain a Prospectus and/or Key Investor Information Document (available in English).

Shares of the Fund are not available for sale in any state or jurisdiction in which such sale would be prohibited. The shares of the Fund have not been registered under the US Securities Act of 1933, as amended, and the Fund is not registered under the US Investment Company Act of 1940, as amended. Neither this material nor the Fund's shares are available to or suitable for US persons.

UCITS ETF's units / shares purchased on the secondary market cannot usually be sold directly back to UCITS ETF. Investors must buy and sell units / shares on a secondary market with the assistance of an intermediary (e.g. a stockbroker) and may incur fees for doing so. In addition, investors may pay more than the current net asset value when buying units / shares and may receive less than the current net asset value when selling them.

### Portfolio Holdings Disclosure Policy:

The Company's portfolio holdings policy is designed to be transparent, whilst being in the best interest of the Funds and protecting the confidentiality of each Fund's portfolio holdings. The full portfolio holdings for the Fund shall generally be available daily, with a one-day lag, on [www.ftglobalportfolios.com](http://www.ftglobalportfolios.com). Any portfolio holdings information which may otherwise be provided on request shall be provided on a confidential basis.