To use the animated dragon in UE4:

1) Import the whole package of assets including the skeletal mesh, animation sequence, skeleton, physics assets as well as the materials.

2) Add the animation sequence into the scene.

\* you may choose to omit the physics assets at this point in time

To import the dragon into UE4 as .fbx:

1) Check the option use "T0 As Ref Pose" under Mesh

2) Check "Import Animations" under Animation

For anything else (i.e. bugs and troubleshooting), can shoutout to Qianyi on the chat :) Thanks!