

ROBT

First Trust Nasdaq Artificial Intelligence and Robotics ETF

As of 9/30/21

>> 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 Nasdaq CTA Artificial Intelligence and Robotics IndexSM.

>> Fund Facts

Fund Ticker	ROBT
CUSIP	33738R720
Intraday NAV	ROBTIV
Fund Inception Date	2/21/18
Expense Ratio	0.65%
Rebalance Frequency	Quarterly
Primary Listing	Nasdaq

>> Index Facts

Index Ticker	NQROBOT
Index Inception Date	12/18/17

>> Index Description

- >> The Nasdaq CTA Artificial Intelligence and Robotics IndexSM is designed to track the performance of companies engaged in Artificial intelligence (AI), robotics and automation.
- >> To be included in the index, a security must be listed on an index-eligible global stock exchange and classified as AI or robotics engagers, enablers or enhancers, as determined by the Consumer Technology Association (CTA):
 - Enablers – Companies that develop the building block components for robotics or AI, such as advanced machinery, autonomous systems/self-driving vehicles, semiconductors, and databases used for machine learning.
 - Engagers – Companies that design, create, integrate, or deliver robotics and/or AI in the form of products, software, or systems.
 - Enhancers – Companies that provide their own value-added services within the AI and robotics ecosystem, but which are not core to their product or service offering.
- >> Each security must have a minimum market capitalization of \$250 million, have a minimum three-month average daily dollar trading volume of at least \$3 million, and have a minimum free float of 20%.
- >> Each eligible security is scored based on its involvement within its respective engager, enabler or enhancer category. The top 30 companies within each category are selected.
- >> Each category is weighted with engagers receiving 60%, enablers receiving 25% and enhancers receiving 15%. The selected companies are weighted equally within each category.
- >> The index is rebalanced quarterly and reconstituted semi-annually.

>> Performance Summary (%)

	3 Month	YTD	1 Year	3 Year	5 Year	10 Year	Since Fund Inception
Fund Performance*							
Net Asset Value (NAV)	-1.86	6.51	37.27	18.55	—	—	17.74
After Tax Held	-1.86	6.49	37.18	18.43	—	—	17.59
After Tax Sold	-1.10	3.86	22.06	14.59	—	—	14.05
Market Price	-1.98	6.51	37.34	18.55	—	—	17.76
Index Performance**							
Nasdaq CTA Artificial Intelligence & Robotics Index	-1.51	7.32	38.32	19.49	—	—	18.65
S&P 500 Index	0.58	15.92	30.00	15.99	—	—	15.92

>> Calendar Year Total Returns (%)

	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	YTD
ROBT	—	—	—	—	—	—	—	—	33.78	46.07	6.51
S&P 500 Index	—	—	—	—	—	—	—	—	31.49	18.40	15.92

>> 3-Year Statistics

	Standard Deviation (%)	Alpha	Beta	Sharpe Ratio	Correlation
ROBT	25.39	0.38	1.21	0.75	0.89
S&P 500 Index	18.81	—	1.00	0.82	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 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. 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 Nasdaq CTA Artificial Intelligence and Robotics IndexSM 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	109
Maximum Market Cap.	\$2,118.60 Billion
Median Market Cap.	\$20.18 Billion
Minimum Market Cap.	\$433 Million
Price/Earnings	32.10
Price/Book	3.83
Price/Cash Flow	19.69
Price/Sales	2.83

» Top Country Exposure (%)

United States	49.53
Japan	16.28
United Kingdom	6.25
France	5.13
Israel	4.14
Cayman Islands	3.15
Canada	2.76
Sweden	1.87
China	1.45
South Korea	1.36

» Top Holdings (%)

Ambarella, Inc.	3.13
Gentex Corporation	2.23
Palo Alto Networks, Inc.	2.16
Dynatrace, Inc.	2.15
Atos SE	2.14
Topcon Corporation	2.14
Blue Prism Group Plc	2.13
OBIC Co., Ltd.	2.10
PKSHA Technology Inc.	2.10
Elbit Systems Ltd.	2.08

» Top Sector Exposure (%)

Information Technology	62.70
Industrials	19.23
Consumer Discretionary	8.41
Health Care	7.39
Communication Services	1.91
Real Estate	0.36

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.

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.

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.

Depository receipts may be less liquid than the underlying shares in their primary trading 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.

Securities of non-U.S. issuers are 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.

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.

Robotics and artificial intelligence companies may have limited product lines, markets, financial resources or personnel and are subject to the risks of changes in business cycles, world economic growth, technological progress, and government regulation. These companies are also heavily dependent on intellectual property rights, and challenges to or misappropriation of such rights could have a material adverse effect on such companies. Securities of robotics and artificial intelligence companies tend to be more volatile than securities of companies that rely less heavily on technology. Robotics and artificial intelligence companies typically engage in significant amounts of spending on research and development, and rapid changes to the field could have a material adverse effect on a company's operating results.

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.

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 **S&P 500 Index** is an unmanaged index of 500 stocks used to measure large-cap U.S. stock market performance.

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