# QCLN

As of 9/30/26

# First Trust NASDAQ® Clean Edge® Green Energy Index Fund

## » 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® Clean Edge® Green Energy™ Index (the "index").

## » Fund Facts

| | |
|---|---|
| Fund Ticker | QCLN |
| CUSIP | 33733E500 |
| Intraday NAV | QCLNIV |
| Fund Inception Date | 2/8/07 |
| Total Expense Ratio^ | 0.59% |
| Net Expense Ratio | 0.59% |
| Rebalance Frequency | Quarterly |
| Primary Listing | Nasdaq |

## » Index Facts

| | |
|---|---|
| Index Ticker | CEXX |
| Index Inception Date | 11/17/06 |

## » Index Description According to the Index Provider

- The index begins with a universe of common stocks and depositary receipts of small, mid and large cap companies listed on a U.S. securities exchange.
- To be eligible for the index, a security must be issued by companies classified as technology manufacturers, developers, distributors, and/or installers in one of the following sub-sectors:
  - Advanced Materials – Nanotech, membranes, silicon, lithium, carbon capture and utilization and other materials and processes that enable clean-energy technologies.
  - Energy Intelligence – Conservation, automated meter reading, energy management systems, smart grid, superconductors and power controls.
  - Renewable Electricity Generation & Renewable Fuels – Solar photovoltaics, concentrating solar, wind, geothermal, and ethanol, biodiesel, biofuel enabling enzymes.
  - Energy Storage & Conversion – Advanced batteries, hybrid drivetrains, hydrogen, fuel cells for stationary, portable and transportation applications.
- The security's issuer must not be identified by the U.S. Securities and Exchange Commission as having used to audit its financial statements an accounting firm that has been identified by the Public Company Accounting Oversight Board (PCAOB) under the Holding Foreign Companies Accountable Act (HFCAA).
- Eligible securities must:
  - Be issued by a company with a market capitalization of at least $150 million;
  - Have a minimum average daily trading volume of at least 100,000 shares;
  - Have a minimum closing price per share of $1.
- Securities selected for inclusion in the index are weighted according to modified market capitalization methodology.
- 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) | -21.16 | 8.41 | 15.26 | 4.71 | -4.63 | 12.93 | 5.11 |
| After Tax Held | -21.16 | 8.40 | 15.21 | 4.52 | -4.80 | 12.68 | 4.90 |
| After Tax Sold | -12.53 | 4.98 | 9.03 | 3.53 | -3.52 | 10.72 | 4.11 |
| Market Price | -21.18 | 8.36 | 15.32 | 4.71 | -4.63 | 12.93 | 5.11 |
| **Index Performance**** | | | | | | | |
| Nasdaq® Clean Edge® Green Energy™ Index | -21.09 | 8.68 | 15.64 | 4.89 | -4.44 | 13.18 | 5.32 |
| Russell 2000® Index | -7.23 | 13.71 | 16.20 | 17.72 | 6.34 | 9.84 | 7.93 |
| Russell 3000® Index | 1.40 | 12.42 | 15.13 | 22.26 | 12.64 | 14.73 | 10.65 |

## » Calendar Year Total Returns (%)

| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 | YTD |
|---|---|---|---|---|---|---|---|---|---|---|---|
| QCLN | -2.12 | 31.73 | -12.22 | 42.69 | 183.44 | -3.11 | -30.37 | -9.98 | -18.82 | 31.66 | 8.41 |
| Russell 2000® Index | 21.31 | 14.65 | -11.01 | 25.52 | 19.96 | 14.82 | -20.44 | 16.93 | 11.54 | 12.81 | 13.71 |
| Russell 3000® Index | 12.74 | 21.13 | -5.24 | 31.02 | 20.89 | 25.66 | -19.21 | 25.96 | 23.81 | 17.15 | 12.42 |

## » 3-Year Statistics

| | Standard Deviation (%) | Alpha | Beta | Sharpe Ratio | Correlation |
|---|---|---|---|---|---|
| QCLN | 35.82 | -13.17 | 1.42 | 0.18 | 0.77 |
| Russell 2000® Index | 19.54 | — | 1.00 | 0.71 | 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 0.60% per year, at least through April 30, 2027.

***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 each listed 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.

# First Trust NASDAQ® Clean Edge® Green Energy Index Fund

As of 9/30/26

## » Portfolio Information

| | |
|---|---|
| Number Of Holdings | 57 |
| Maximum Market Cap. | $1,401.34 Billion |
| Median Market Cap. | $1.96 Billion |
| Minimum Market Cap. | $152 Million |
| Price/Earnings | 38.59 |
| Price/Book | 3.88 |
| Price/Cash Flow | 19.77 |
| Price/Sales | 3.92 |

## » Top Holdings (%)

| | |
|---|---|
| Bloom Energy Corporation (Class A) | 10.84 |
| Monolithic Power Systems, Inc. | 8.58 |
| ON Semiconductor Corporation | 8.38 |
| Tesla, Inc. | 7.79 |
| Rivian Automotive, Inc. (Class A) | 6.79 |
| Advanced Energy Industries, Inc. | 3.84 |
| Nextpower Inc. (Class A) | 3.84 |
| First Solar, Inc. | 3.50 |
| Vicor Corporation | 3.38 |
| Enlight Renewable Energy Ltd. | 3.30 |

## » Top Industry Exposure (%)

| | |
|---|---|
| Semiconductors | 25.66 |
| Automobiles | 15.30 |
| Renewable Energy Equipment | 14.30 |
| Machinery: Specialty | 10.86 |
| Alternative Electricity | 10.86 |
| Electrical Components | 6.50 |
| Chemicals: Diversified | 4.22 |
| General Mining | 3.23 |
| Real Estate Holding and Development | 1.57 |

***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

**You could lose money by investing in a fund. An investment in a fund is not a deposit of a bank and is not insured or guaranteed. There can be no assurance that a fund's objective(s) will be achieved. Investors buying or selling shares on the secondary market may incur customary brokerage commissions. Please refer to each fund's prospectus and Statement of Additional Information for additional details on a fund's risks. The order of the below risk factors does not indicate the significance of any particular risk factor.**

Unlike mutual funds, shares of the fund 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 premium or discount to a fund's net asset value and possibly face delisting and the bid/ask spread may widen.

Renewable and alternative energy companies can be significantly affected by obsolescence of existing technology, short product cycles, legislation resulting in more strict government regulations and enforcement policies, fluctuations in energy prices and supply and demand of alternative energy fuels, energy conservation, the success of exploration projects, the supply of and demand for oil and gas, world events and economic conditions. Shares of clean energy companies have been significantly more volatile than shares of companies operating in other more established industries. This industry is relatively new and under-researched in comparison to more established and mature sectors.

Current market conditions risk is the risk that a particular investment, or shares of the fund in general, may fall in value due to current market conditions. For example, changes in governmental fiscal and regulatory policies, disruptions to banking and real estate markets, actual and threatened international armed conflicts and hostilities, and public health crises, among other significant events, could have a material impact on the value of the fund's investments.

A fund is susceptible to operational risks through breaches in cyber security. Such events could cause a fund to incur regulatory penalties, reputational damage, additional compliance costs associated with corrective measures and/or financial loss.

Depositary receipts may be less liquid than the underlying shares in their primary trading market and distributions may be subject to a fee. Holders may have limited voting rights, and investment restrictions in certain countries may adversely impact their value.

Equity securities may decline significantly in price over short or extended periods of time, and such declines may occur in the equity market as a whole, or they may occur in only a particular country, company, industry or sector of the market.

An index fund will be concentrated in an industry or a group of industries to the extent that the index is so concentrated. A fund with significant exposure to a single asset class, or the securities of issuers within the same country, state, region, industry, or sector may have its value more affected by an adverse economic, business or political development than a broadly diversified fund.

A fund may be a constituent of one or more indices or models 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. Losses or costs associated with any index provider errors generally will be borne by a fund and its shareholders.

Industrials and producer durables companies are subject to certain risks, including the general state of the economy, intense competition, consolidation, domestic and international politics, excess capacity and consumer demand and spending trends. They may also be significantly affected by overall capital spending levels, economic cycles, technical obsolescence, delays in modernization, labor relations, and government regulations.

Information technology companies are subject to certain risks, including rapidly changing technologies, short product life cycles, fierce competition, aggressive pricing and reduced profit margins, loss of patent, copyright and trademark protections, cyclical market patterns, evolving industry standards and regulation and frequent new product introductions.

Large capitalization companies may grow at a slower rate than the overall market.

Market risk is the risk that a particular security, or shares of a fund in general may fall in value. Securities are subject to market fluctuations caused by such factors as general economic conditions, political events, regulatory or market developments, changes in interest rates and perceived trends in securities prices. Shares of a fund could decline in value or underperform other investments as a result. In addition, local, regional or global events such as war, acts of terrorism, spread of infectious disease or other public health issues, recessions, natural disasters or other events could have significant negative impact on a fund.

A fund faces numerous market trading risks, including the potential lack of an active market for fund shares due to a limited number of market makers. Decisions by market makers or authorized participants to reduce their role or step away in times of market stress could inhibit the effectiveness of the arbitrage process in maintaining the relationship between the underlying values of a fund's portfolio securities and a fund's market price.

Mid capitalization companies may experience greater price volatility than larger, more established companies.

An index fund's return may not match the return of the index for a number of reasons including operating expenses, costs of buying and selling securities to reflect changes in the index, and the fact that a fund's portfolio holdings may not exactly replicate the index.

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, lack of liquidity, lack of adequate financial information, and exchange control restrictions impacting non-U.S. 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. The fund also relies on third parties for a range of services, including custody, and any delay or failure related to those services may affect the fund's ability to meet its objective.

A fund that invests in securities included in or representative of an index will hold those securities regardless of investment merit and the fund generally will not take defensive positions in declining markets.

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

The market price of a fund's shares will generally fluctuate in accordance with changes in the fund's net asset value ("NAV") as well as the relative supply of and demand for shares on the exchange, and a fund's investment advisor cannot predict whether shares will trade below, at or above their NAV.

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

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

In China, direct ownership of companies in certain sectors by foreign individuals and entities is prohibited. In order to allow for foreign investment in these businesses, many Chinese companies have created variable interest entities ("VIEs") structures to enable indirect foreign ownership. VIEs are not formally recognized under Chinese law. Intervention by the Chinese government with respect to VIEs could significantly affect the Chinese company's performance and the enforceability of the VIE's contractual arrangements that establish the links between the Chinese company and the shell company in which the Fund invests. VIEs are also subject to the investment risks associated with the underlying Chinese issuer or operating company. Chinese companies are not subject to the same degree of regulatory requirements or accounting standards and oversight as companies in more developed countries. As a result, information about the Chinese securities and VIEs in which the Fund invests may be less reliable and incomplete.

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 2000® Index** is comprised of the smallest 2000 companies in the Russell 3000 Index. The **Russell 3000® Index** is comprised of the 3000 largest and most liquid stocks based and traded in the U.S.

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