

First Trust Dorsey Wright U.S. Sector Rotation Index ETF (CAD-Hedged)

Ticker: FSR

Quarter End Statement of Investments

1st Quarter as at March 31, 2020

Sector Allocation	% of Net Asset Value
Exchange-Traded Funds	99.69%
Cash & Cash Equivalents	0.25%
Total	99.94%
Other Assets and Liabilities	0.06%
Total Net Asset Value	100.00%

Holdings	% of Net Asset Value
First Trust AlphaDEX™ U.S. Technology Sector Index ETF	21.42%
First Trust AlphaDEX™ U.S. Health Care Sector Index ETF	20.84%
First Trust AlphaDEX™ U.S. Utilities Sector Index ETF	19.74%
First Trust AlphaDEX™ U.S. Financial Sector Index ETF	18.92%
First Trust AlphaDEX™ U.S. Industrials Sector Index ETF	18.78%
Total Net Asset Value	\$1,783,355

Commissions, trailing commissions, management fees and expenses all may be associated with ETF investments. Please carefully read the prospectus of the ETF before investing. ETFs are not guaranteed, their values change frequently and past performance may not be repeated. The Quarter End Statement of Investments may change due to the ETF's ongoing portfolio transactions. Updates are available quarterly. Data is as of March 31, 2020 (unaudited).