

First Trust AlphaDEX™ European Dividend Index ETF (CAD-Hedged)

Tickers: EUR/EUR.A

Quarter End Statement of Investments

3rd Quarter as at September 30, 2020

Sector Allocation	% of Net Asset Value
Information Technology	22.42%
Health Care	18.55%
Energy	15.64%
Communication Services	12.60%
Materials	9.27%
Financials	7.06%
Industrials	4.14%
Consumer Staples	3.93%
Consumer Discretionary	3.71%
Utilities	1.10%
Cash & Cash Equivalents	0.45%
Total	98.89%
Other Assets and Liabilities	1.11%
Total Net Asset Value	100.00%

Country Allocation	% of Net Asset Value
United Kingdom	25.51%
Netherlands	19.30%
Switzerland	16.64%
France	15.60%
Denmark	4.58%
Ireland	4.40%
Italy	3.72%
Spain	2.64%
Sweden	2.59%
Russia	2.14%
Germany	1.32%

Top 25 Holdings	% of Net Asset Value
Logitech International S.A.	8.49%
ASML Holding N.V.	7.32%
Total SE (ADR)	5.96%
Orange (ADR)	5.64%
Royal Dutch Shell Plc (ADR)	5.14%
Rio Tinto Plc (ADR)	4.88%
Credit Suisse Group AG (ADR)	4.79%
Novo Nordisk A/S (ADR)	4.58%
CRH Plc (ADR)	4.40%
AstraZeneca Plc (ADR)	4.37%
Koninklijke Philips N.V. (NY Shares)	4.14%
Sanofi (ADR)	4.00%
British American Tobacco Plc (ADR)	3.93%
Eni SpA (ADR)	3.72%
GlaxoSmithKline Plc (ADR)	3.52%
Vodafone Group Plc (ADR)	3.18%
STMicroelectronics N.V.	2.69%
Pearson Plc (ADR)	2.67%
Telefonaktiebolaget LM Ericsson (ADR)	2.59%
UBS Group AG	2.27%
Mobile TeleSystems PJSC (ADR)	2.14%
Telefonica, S.A. (ADR)	1.64%
SAP SE (ADR)	1.32%
National Grid Plc (ADR)	1.10%
Novartis AG (ADR)	1.08%
Total Net Asset Value	\$6,084,946

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 September 30, 2020 (unaudited).