

First Trust Nasdaq Cybersecurity ETF

(fka First Trust AlphaDEX™ U.S. Consumer Discretionary Sector Index ETF)

Ticker: CIBR

Quarter End Statement of Investments

3rd Quarter as at September 30, 2021

Sector Allocation	% of Net Asset Value
Exchange-Traded Fund (First Trust Nasdaq Cybersecurity ETF ["Underlying Fund"])*	99.88%
Cash and Cash Equivalents	0.13%
Total	100.01%
Other Assets and Liabilities	(0.01%)
Total Net Asset Value	100.00%

Industry Allocation of the Underlying Fund	% of Net Asset Value of the Underlying Fund
Software	54.37%
IT Services	21.33%
Communications Equipment	12.79%
Professional Services	9.29%
Aerospace & Defense	2.01%
Cash and Cash Equivalents	2.61%
Total	102.40%
Other Assets and Liabilities	(2.40%)
Total Net Asset Value of the Underlying Fund	100.00%

Country Allocation of the Underlying Fund	% of Net Asset Value of the Underlying Fund
United States	78.91%
Israel	6.71%
Ireland	6.01%
Jersey	2.88%
Japan	2.50%
France	2.01%
India	0.77%

Holdings	% of Net Asset Value
First Trust Nasdaq Cybersecurity ETF	99.88%
Total Net Asset Value	\$12,302,704

Top 25 Holdings of the Underlying Fund	% of Net Asset Value of the Underlying Fund
Palo Alto Networks, Inc.	6.56%
Accenture PLC, Class A	6.01%
Cisco Systems, Inc.	5.83%
Okta, Inc.	5.69%
CrowdStrike Holdings, Inc., Class A	5.53%
Tenable Holdings, Inc.	3.29%
VMware, Inc., Class A	3.16%
Leidos Holdings, Inc.	3.10%
FireEye, Inc.	3.09%
F5 Networks, Inc.	3.08%
Booz Allen Hamilton Holding Corp.	3.06%
Juniper Networks, Inc.	3.00%
VeriSign, Inc.	2.99%
Splunk, Inc.	2.99%
Zscaler, Inc.	2.98%
CyberArk Software Ltd.	2.97%
Cloudflare, Inc., Class A	2.95%
Rapid7, Inc.	2.94%
Fortinet, Inc.	2.93%
Akamai Technologies, Inc.	2.92%
Sailpoint Technologies Holdings, Inc.	2.89%
Mimecast Ltd.	2.88%
Check Point Software Technologies Ltd.	2.84%
Varonis Systems, Inc.	2.79%
Qualys, Inc.	2.58%
Total Net Asset Value of the Underlying Fund (in USD)	\$4,770,297,564

*The First Trust ETF obtains exposure to the performance of an index of U.S. companies in the cybersecurity industry, initially the Nasdaq CTA Cybersecurity Index™ (the "Index") by investing in the Underlying Fund, a U.S.-listed index fund (i.e. First Trust Nasdaq Cybersecurity ETF [the "Underlying Fund"]) which itself replicates or substantially replicates the Index.

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, 2021 (unaudited).

(10/21)