

> First Trust AlphaDEX™ European Dividend Index (CAD-Hedged) Tickers: EUR / EUR.A

Quarter End Statement of Investments
3rd Quarter as at September 30, 2019

Sector Allocation	% of Net Asset Value
Energy	22.08%
Information Technology	17.33%
Consumer Staples	11.82%
Communication Services	11.55%
Financials*	10.89%
Materials	9.56%
Health Care	8.99%
Utilities	3.49%
Consumer Discretionary	1.65%
Industrials	0.94%
Cash & Cash Equivalents	0.59%
Total	98.89%
Other Assets and Liabilities	1.11%
Total Net Asset Value	100.00%

*Financials Sector may include Real Estate

Country Allocation	% of Net Asset Value
United Kingdom	34.74%
Netherlands	17.08%
Switzerland	7.24%
Luxembourg	7.01%
Ireland	5.08%
Italy	4.72%
Norway	4.59%
Germany	3.86%
Spain	3.84%
Sweden	3.83%
France	2.81%
Russia	1.68%
Belgium	0.95%
Denmark	0.89%

Top 25 Holdings	% of Net Asset Value
CRH Plc (ADR)	5.08%
British American Tobacco Plc (ADR)	4.93%
Eni SpA (ADR)	4.72%
Equinor ASA	4.59%
ArcelorMittal (ADR)	4.48%
Royal Dutch Shell Plc (ADR)	4.41%
Vodafone Group Plc (ADR)	3.99%
Telefonaktiebolaget LM Ericsson (ADR)	3.83%
ASML Holding N.V.	3.67%
STMicroelectronics N.V.	3.58%
National Grid Plc (ADR)	3.49%
WPP Plc (ADR)	3.41%
Novartis AG (ADR)	3.29%
Barclays Plc (ADR)	3.19%
Smith & Nephew Plc (ADR)	3.17%
Diageo Plc (ADR)	3.16%
Logitech International S.A.	3.14%
SAP SE (ADR)	3.11%
BP Plc (ADR)	3.03%
Total S.A. (ADR)	2.81%
Unilever N.V. (NY Shares)	2.78%
Tenaris S.A. (ADR)	2.53%
VEON Ltd. (ADR)	1.69%
Mobile TeleSystems PJSC (ADR)	1.68%
RELX Plc (ADR)	1.65%
Total Net Asset Value	\$12,082,715

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, 2019 (unaudited).

(10/19)

 **First Trust**
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