

# > First Trust Dorsey Wright U.S. Sector Rotation Index ETF (CAD-Hedged) **Ticker: FSR**

## Quarter End Statement of Investments

3rd Quarter as at September 30, 2019

| Sector Allocation            | % of Net Asset Value |
|------------------------------|----------------------|
| Exchange-Traded Funds        | 99.61%               |
| Cash & Cash Equivalents      | 0.12%                |
| Total                        | 99.73%               |
| Other Assets and Liabilities | 0.27%                |
| Total Net Asset Value        | 100.00%              |

| Holdings  | % of Net Asset Value |
|---|----------------------|
| First Trust AlphaDEX™ U.S.<br>Technology Sector Index ETF             | 21.85%               |
| First Trust AlphaDEX™ U.S.<br>Industrials Sector Index ETF            | 20.54%               |
| First Trust AlphaDEX™ U.S.<br>Utilities Sector Index ETF              | 20.00%               |
| First Trust AlphaDEX™ U.S.<br>Consumer Discretionary Sector Index ETF | 19.09%               |
| First Trust AlphaDEX™ U.S.<br>Health Care Sector Index ETF            | 18.13%               |
| Total Net Asset Value   | \$2,324,224          |

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)