

First Trust Dow Jones Internet ETF

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

Tickers: FDN/FDN.F

Quarter End Statement of Investments

3rd Quarter as at September 30, 2021

Sector Allocation	% of Net Asset Value
Exchange-Traded Fund (First Trust Dow Jones Internet Index Fund ["Underlying Fund"])*	100.00%
Cash and Cash Equivalents	0.06%
Total	100.06%
Other Assets and Liabilities	(0.06%)
Total Net Asset Value	100.00%

Sector Allocation of the Underlying Fund	% of Net Asset Value of the Underlying Fund
Information Technology	42.63%
Communication Services	34.11%
Consumer Discretionary	19.55%
Health Care	3.68%
Cash and Cash Equivalents	0.38%
Total	100.35%
Other Assets and Liabilities	(0.35%)
Total Net Asset Value of the Underlying Fund	100.00%

Holdings	% of Net Asset Value
First Trust Dow Jones Internet Index Fund	100.00%
Total Net Asset Value	\$5,619,714

Top 25 Holdings of the Underlying Fund	% of Net Asset Value of the Underlying Fund
Amazon.com, Inc.	9.37%
Facebook, Inc., Class A	7.16%
Alphabet, Inc., Class A	5.03%
PayPal Holdings, Inc.	4.97%
salesforce.com, Inc.	4.94%
Netflix, Inc.	4.94%
Alphabet, Inc., Class C	4.70%
Cisco Systems, Inc.	4.37%
Snap, Inc., Class A	3.08%
Snowflake, Inc., Class A	2.84%
Airbnb, Inc., Class A	2.67%
Zoom Video Communications, Inc., Class A	2.49%
Twitter, Inc.	2.41%
DocuSign, Inc.	2.38%
Workday, Inc., Class A	2.32%
Match Group, Inc.	2.31%
eBay, Inc.	2.30%
Veeva Systems, Inc., Class A	2.15%
Datadog, Inc., Class A	2.08%
Expedia Group, Inc.	1.85%
Okta, Inc.	1.83%
Pinterest, Inc., Class A	1.83%
Etsy, Inc.	1.79%
Wayfair, Inc., Class A	1.56%
VeriSign, Inc.	1.53%
Total Net Asset Value of the Underlying Fund (in USD)	\$10,519,192,066

*The First Trust ETF obtains exposure to the performance of an index of U.S. companies involved in the internet industry, initially the Dow Jones Internet Composite IndexSM (the "Index") by investing in the Underlying Fund, a U.S.-listed index fund (i.e. First Trust Dow Jones Internet Index Fund [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)