

First Trust Senior Loan ETF (CAD-Hedged)

Ticker: FSL

Quarter End Statement of Investments

1st Quarter as at March 31, 2023

Sector Allocation	% of Net Asset Value
Exchange-Traded Fund (First Trust Senior Loan Fund ["Underlying Fund"])*	98.61%
Cash and Cash Equivalents	1.19%
Total	99.80%
Other Assets and Liabilities	0.20%
Total Net Asset Value	100.00%

Sector Allocation of the Underlying Fund	% of Net Asset Value of the Underlying Fund
Information Technology	23.24%
Health Care	23.02%
Consumer Discretionary	14.03%
Financials	12.63%
Communication Services	9.27%
Materials	4.42%
Energy	3.01%
Industrials	2.25%
Consumer Staples	0.71%
Total	92.58%
Other Assets and Liabilities	7.42%
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	83.58%
Canada	5.45%
United Kingdom	2.29%
France	0.92%
Ireland	0.22%
Luxemburg	0.10%
Germany	0.02%

Holdings	% of Net Asset Value
First Trust Senior Loan Fund	98.61%
Total Net Asset Value	\$37,542,457

Top 25 Holdings of the Underlying Fund	% of Net Asset Value of the Underlying Fund
Charter Communications Operating, LLC	3.99%
HUB International Limited	3.98%
SS&C Technologies Holdings, Inc.	3.86%
Verscend Technologies, Inc (Cotiviti)	3.69%
IQVIA Inc. (Quintiles)	3.32%
AssuredPartners Inc.	3.21%
PG&E Corp.	3.01%
Zelis Payments Buyer, Inc.	2.69%
1011778 B.C. Unlimited Liability Company (Restaurant Brands) (aka Burger King/Tim Horton's)	2.66%
Open Text Corporation (GXS)	2.28%
Internet Brands, Inc. (Web MD/MH Sub I. LLC)	2.14%
SBA Senior Finance II LLC	2.08%
Cablevision (aka CSC Holdings, LLC)	2.01%
Clarivate Analytics PLC (Camelot)	1.91%
Berry Global, Inc.	1.87%
IRB Holding Corp. (Arby's/Inspire Brands)	1.70%
Alliant Holdings I, LLC	1.64%
Medline Borrower, LP (Mozart)	1.61%
athenahealth, Inc. (Minerva Merger Sub, Inc.)	1.59%
RealPage, Inc.	1.53%
Edelman Financial Engines Center, LLC	1.47%
Nexstar Broadcasting Inc.	1.38%
Gainwell Acquisition Corp. (fka Milano)	1.20%
iHeartCommunications, Inc.	1.13%
Graham Packaging Company, L.P.	1.08%
Total Net Asset Value of the Underlying Fund (in USD)	\$2,469,448,314

*The First Trust ETF obtains exposure to a portfolio of senior floating rate loans which are generally rated at or below BB+ by Standard & Poor's, or Ba1 or less by Moody's Investor Services, Inc., or a similar rating by a designated rating organization (as defined in National Instrument 81-102 - Investment Funds) and debt securities by investing in the Underlying Fund, a U.S.-listed index fund (i.e. First Trust Senior Loan Fund [the "Underlying Fund"]).

Commissions, management fees and expenses all may be associated with ETF investments. Please carefully read the simplified prospectus of the ETF before investing. ETFs are not guaranteed, their values change frequently and past performance may not be repeated. Data is as of March 31, 2023 (unaudited).

(4/23)