

# First Trust Senior Loan ETF (CAD-Hedged)

**Ticker: FSL**

## Quarter End Statement of Investments

3rd Quarter as at September 30, 2022

Sector Allocation	% of Net Asset Value
Exchange-Traded Fund (First Trust Senior Loan Fund [“Underlying Fund”])*	101.21%
Cash and Cash Equivalents	0.52%
<b>Total</b>	<b>101.73%</b>
<b>Other Assets and Liabilities</b>	<b>(1.73%)</b>
<b>Total Net Asset Value</b>	<b>100.00%</b>

Sector Allocation of the Underlying Fund	% of Net Asset Value of the Underlying Fund
Health Care	25.67%
Information Technology	23.04%
Consumer Discretionary	14.90%
Financials	14.12%
Communication Services	9.06%
Materials	3.49%
Energy	2.43%
Industrials	2.16%
Consumer Staples	0.18%
<b>Total</b>	<b>95.05%</b>
<b>Other Assets and Liabilities</b>	<b>4.95%</b>
<b>Total Net Asset Value of the Underlying Fund</b>	<b>100.00%</b>

Country Allocation of the Underlying Fund	% of Net Asset Value of the Underlying Fund
United States	87.89%
United Kingdom	3.06%
Canada	2.26%
Luxemburg	0.85%
France	0.79%
Ireland	0.18%
Germany	0.02%

Holdings	% of Net Asset Value
First Trust Senior Loan Fund	101.21%
<b>Total Net Asset Value</b>	<b>\$38,225,798</b>

Top 25 Holdings of the Underlying Fund	% of Net Asset Value of the Underlying Fund
HUB International Limited	3.20%
Internet Brands, Inc. (Web MD/MH Sub I. LLC)	3.03%
IRB Holding Corp. (Arby's/Inspire Brands)	2.88%
Verscend Technologies, Inc. (Cotiviti)	2.57%
Hyland Software, Inc.	2.57%
Change Healthcare Holdings, LLC	2.52%
AssuredPartners Inc.	2.49%
PG&E Corp.	2.43%
Alliant Holdings I, LLC	2.38%
Charter Communications Operating, LLC	2.13%
RealPage, Inc.	2.10%
USI, Inc. (fka Compass Investors Inc.)	2.07%
Greeneden U.S. Holdings II, LLC (Genesys Telecommunications Laboratories, Inc.,)	2.00%
Zelis Payments Buyer, Inc.	1.99%
Cablevision (aka CSC Holdings, LLC)	1.98%
SolarWinds Holdings, Inc.	1.92%
Applied Systems, Inc.	1.80%
Medline Borrower, LP (Mozart)	1.67%
Clarivate Analytics PLC (Camelot)	1.63%
Pactiv LLC/Evergreen Packaging LLC (fka Reynolds Group Holdings)	1.59%
Edelman Financial Engines Center, LLC	1.54%
1011778 B.C. Unlimited Liability Company (Restaurant Brands) (aka Burger King/Tim Horton's)	1.49%
SS&C Technologies Holdings, Inc.	1.47%
ADMI Corp. (Aspen Dental)	1.34%
Epicor Software Corp.	1.32%
<b>Total Net Asset Value of the Underlying Fund (in USD)</b>	<b>\$3,008,257,146</b>

\*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 September 30, 2022 (unaudited).

(10/22)