

# First Trust Global Risk Managed Income Index ETF

Tickers: ETP/ETP.A

## Quarter End Statement of Investments

3rd Quarter as at September 30, 2021

| <b>Sector Allocation</b>            | <b>% of Net Asset Value</b> | <b>Holdings</b>  | <b>% of Net Asset Value</b> |
|-------------------------------------|-----------------------------|--|-----------------------------|
| Exchange-Traded Funds               | 99.59%                      | BMO Emerging Markets Bond Hedged to CAD Index ETF      | 12.39%                      |
| Cash & Cash Equivalents             | 0.26%                       | BMO High Yield US Corporate Bond Hedged to CAD ETF     | 11.83%                      |
| <b>Total</b>                        | <b>99.85%</b>               | iShares S&P/TSX Canadian Preferred Share Index ETF     | 11.51%                      |
| <b>Other Assets and Liabilities</b> | <b>0.15%</b>                | iShares Convertible Bond Index ETF                     | 9.75%                       |
| <b>Total Net Asset Value</b>        | <b>100.00%</b>              | Vanguard Canadian Short-Term Bond Index ETF            | 8.01%                       |
|                                     |                             | First Trust Senior Loan ETF (CAD-Hedged), Hedged, CAN  | 6.23%                       |
|                                     |                             | Horizons Cdn Select Universe Bond ETF                  | 4.78%                       |
|                                     |                             | iShares Canadian Corporate Bond Index ETF              | 4.14%                       |
|                                     |                             | BMO Equal Weight REITs Index ETF                       | 3.85%                       |
|                                     |                             | iShares Core S&P/TSX Composite High Dividend Index ETF | 3.78%                       |
|                                     |                             | Vanguard FTSE Canadian High Dividend Yield Index ETF   | 3.56%                       |
|                                     |                             | iShares Canadian Government Bond Index ETF             | 3.18%                       |
|                                     |                             | iShares Global Monthly Dividend Index ETF (CAD-Hedged) | 2.85%                       |
|                                     |                             | iShares S&P/TSX Capped Financials Index ETF            | 2.79%                       |
|                                     |                             | iShares Core Canadian Long Term Bond Index ETF         | 2.77%                       |
|                                     |                             | BMO Equal Weight Utilities Index ETF                   | 2.56%                       |
|                                     |                             | BMO Mid-Term US IG Corporate Bond Index ETF            | 2.53%                       |
|                                     |                             | iShares Global Real Estate Index ETF                   | 1.90%                       |
|                                     |                             | Vanguard US Dividend Appreciation Index ETF            | 1.18%                       |
|                                     |                             | <b>Total Net Asset Value</b>                           | <b>\$26,368,711</b>         |

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)