

First Trust Senior Loan ETF (CAD-Hedged)

Tickers: FSL/FSL.A

Quarter End Statement of Investments

3rd Quarter as at September 30, 2020

Sector Allocation	% of Net Asset Value	Top 25 Issuers	% of Net Asset Value
Health Care	29.60%	Micro Focus International (MA Financeco, LLC)	3.16%
Consumer Discretionary	19.35%	Change Healthcare Holdings, LLC	3.05%
Information Technology	14.33%	Amwins Group, Inc.	3.02%
Communication Services	12.57%	HUB International Limited	2.85%
Financials	10.76%	Bausch Health Companies Inc. (Valeant)	2.79%
Industrials	3.21%	Cablevision (aka CSC Holdings, LLC)	2.77%
Energy	1.62%	Endo LLC	2.72%
Materials	1.04%	Asurion, LLC	2.53%
Consumer Staples	0.78%	Multiplan Inc (MPH)	2.23%
Cash & Cash Equivalents	10.36%	Pharmaceutical Product Development, Inc. (PPDI/Jaguar)	2.09%
Total	103.61%	Air Methods Corp. (a/k/a ASP AMC Intermediate Holdings, Inc)	2.04%
Other Assets and Liabilities	(3.61%)	Envision Healthcare Corporation	1.93%
Total Net Asset Value	100.00%	SolarWinds Holdings, Inc.	1.89%
		Nexstar Broadcasting Inc	1.87%
		Refinitiv US Holdings Inc.	1.73%
		CenturyLink, Inc. (Qwest)	1.72%
		Packers Holdings, LLC	1.70%
		CHG Healthcare Services, Inc	1.65%
		Zayo Group Holdings Inc.	1.64%
		iHeartCommunications, Inc.	1.56%
		Alliant Holdings I, LLC	1.56%
		Hyland Software, Inc.	1.53%
		Dell International LLC	1.48%
		CityCenter Holdings, LLC	1.42%
		Cineworld Group PLC (Crown)	1.41%
		Total Net Asset Value	\$44,618,183

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, 2020 (unaudited).

(10/20)