

First Trust Senior Loan ETF (CAD-Hedged)

Tickers: FSL/FSL.A

Quarter End Statement of Investments

3rd Quarter as at September 30, 2021

Sector Allocation	% of Net Asset Value
Exchange-Traded Fund (First Trust Senior Loan Fund [“Underlying Fund”])*	98.80%
Cash and Cash Equivalents	1.54%
Total	100.34%
Other Assets and Liabilities	(0.34%)
Total Net Asset Value	100.00%

Sector Allocation of the Underlying Fund	% of Net Asset Value of the Underlying Fund
Health Care	32.44%
Consumer Discretionary	24.45%
Information Technology	16.37%
Financials	8.72%
Communication Services	7.70%
Cash & Cash Equivalents	3.39%
Materials	2.82%
Industrials	2.35%
Energy	1.67%
Consumer Staples	0.09%
Total	100.00%
Other Assets and Liabilities	0.00%
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	89.98%
United Kingdom	2.23%
Canada	1.75%
Ireland	1.19%
France	0.97%
Germany	0.45%
Luxemburg	0.04%

Holdings	% of Net Asset Value
First Trust Senior Loan Fund	98.80%
Total Net Asset Value	\$45,489,839

Top 25 Holdings of the Underlying Fund	% of Net Asset Value of the Underlying Fund
HUB International Limited	2.38%
Change Healthcare Holdings, LLC	2.17%
Internet Brands, Inc. (Web MD/MH Sub I. LLC)	2.11%
Exam Works (Gold Merger Co, Inc.)	2.04%
Asurion, LLC	1.97%
IRB Holding Corp. (Arby's/Inspire Brands)	1.94%
Golden Nugget, Inc.	1.92%
Verscend Technologies, Inc (Cotiviti)	1.91%
Caesars Resort Collection, LLC	1.89%
iHeartCommunications, Inc.	1.86%
McAfee, LLC	1.84%
SolarWinds Holdings, Inc.	1.79%
Univision Communications Inc.	1.75%
Hyland Software, Inc.	1.72%
Applied Systems, Inc.	1.69%
Zelis Payments Buyer, Inc.	1.61%
Jazz Pharmaceuticals, Inc.	1.56%
AssuredPartners Inc.	1.51%
Dun & Bradstreet Corp.	1.48%
Endo LLC	1.45%
Hertz Corporation, The	1.44%
Bausch Health Companies Inc. (Valeant)	1.43%
Parexel International Corp. (Phoenix Newco)	1.34%
Frontier Communications Corp.	1.32%
Alliant Holdings I, LLC	1.26%
Total Net Asset Value of the Underlying Fund (in USD)	\$2,700,624,627

*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, trailing 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, 2021 (unaudited).

(10/21)