

First Trust AlphaDEX™ European Dividend Index (CAD-Hedged)

Tickers: EUR/EUR.A

Quarter End Statement of Investments

1st Quarter as at March 31, 2020

Sector Allocation	% of Net Asset Value
Information Technology	20.45%
Energy	16.70%
Health Care	15.21%
Materials	13.71%
Financials*	12.32%
Communication Services	10.81%
Industrials	4.64%
Consumer Staples	1.99%
Consumer Discretionary	1.85%
Cash & Cash Equivalents	0.87%
Total	98.54%
Other Assets and Liabilities	1.46%
Total Net Asset Value	100.00%

*Financials Sector may include Real Estate

Country Allocation	% of Net Asset Value
United Kingdom	24.99%
Netherlands	16.94%
Switzerland	10.10%
Spain	8.88%
Luxembourg	6.20%
France	6.19%
Germany	5.28%
Ireland	4.62%
Russia	3.86%
Italy	3.04%
Norway	3.03%
Denmark	2.47%
Sweden	2.06%

Top 25 Holdings	% of Net Asset Value
STMicroelectronics N.V.	5.78%
Rio Tinto Plc (ADR)	5.50%
CRH Plc (ADR)	4.62%
Logitech International S.A.	4.54%
AstraZeneca Plc (ADR)	4.25%
Royal Dutch Shell Plc (ADR)	4.00%
Mobile TeleSystems PJSC (ADR)	3.86%
ASML Holding N.V.	3.82%
ABB Ltd (ADR)	3.65%
ArcelorMittal (ADR)	3.59%
Grifols, S.A. (ADR)	3.48%
Barclays Plc (ADR)	3.39%
Total S.A. (ADR)	3.27%
SAP SE (ADR)	3.21%
Eni SpA (ADR)	3.04%
Equinor ASA	3.03%
Orange (ADR)	2.93%
Tenaris S.A. (ADR)	2.61%
Novo Nordisk A/S (ADR)	2.47%
Banco Santander S.A. (ADR)	2.40%
Banco Bilbao Vizcaya Argentaria, S.A. (ADR)	2.31%
Telefonaktiebolaget LM Ericsson (ADR)	2.06%
Fresenius Medical Care AG & Co. KGaA (ADR)	2.06%
British American Tobacco Plc (ADR)	1.99%
GlaxoSmithKline Plc (ADR)	1.92%
Total Net Asset Value	\$7,245,822

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 March 31, 2020 (unaudited).

(04/20)