

First Trust NASDAQ® Clean Edge® Green Energy ETF

(fka First Trust AlphaDEX™ U.S. Financial Sector Index ETF)

Ticker: QCLN

Quarter End Statement of Investments

3rd Quarter as at September 30, 2023

Sector Allocation	% of Net Asset Value
Exchange-Traded Fund (First Trust NASDAQ® Clean Edge® Green Energy Index Fund ["Underlying Fund"])*	99.99%
Cash and Cash Equivalents	0.15%
Total	100.14%
Other Assets and Liabilities	(0.14%)
Total Net Asset Value	100.00%

Sector Allocation of the Underlying Fund	% of Net Asset Value of the Underlying Fund
Information Technology	35.91%
Consumer Discretionary	22.49%
Industrials	20.25%
Materials	10.47%
Utilities	9.38%
Financials	0.97%
Energy	0.48%
Cash and Cash Equivalents	11.47%
Total	111.42%
Other Assets and Liabilities	(11.42%)
Total Net Asset Value of the Underlying Fund	100.00%

Industry Allocation of the Underlying Fund	% of Net Asset Value of the Underlying Fund
United States	92.33%
Bermuda	2.67%
United Kingdom	1.65%
Chile	1.43%
Canada	0.92%
Netherlands	0.42%
Cayman Islands	0.27%
Singapore	0.26%

Holdings	% of Net Asset Value
First Trust NASDAQ® Clean Edge® Green Energy Index Fund	99.99%
Total Net Asset Value	\$10,249,116

Top 25 Holdings of the Underlying Fund	% of Net Asset Value of the Underlying Fund
Rivian Automotive, Inc. (Class A)	9.11%
Tesla, Inc.	8.62%
ON Semiconductor Corporation	8.40%
Albemarle Corporation	7.61%
First Solar, Inc.	6.89%
Enphase Energy, Inc.	4.22%
Lucid Group, Inc. (Class A)	3.96%
Universal Display Corporation	3.17%
SolarEdge Technologies, Inc.	3.12%
Brookfield Renewable Partners LP	2.67%
Allegro Microsystems, Inc.	2.62%
Acuity Brands, Inc.	2.26%
Wolfspeed, Inc.	2.03%
Plug Power Inc.	1.95%
Power Integrations, Inc.	1.87%
Ormat Technologies, Inc.	1.80%
EnerSys	1.66%
Advanced Energy Industries, Inc.	1.65%
MP Materials Corp.	1.45%
Array Technologies, Inc.	1.43%
Sociedad Quimica y Minera de Chile S.A. (ADR)	1.43%
Livent Corporation	1.41%
Shoals Technologies Group, Inc. (Class A)	1.32%
Bloom Energy Corporation (Class A)	1.18%
NextEra Energy Partners, LP	1.18%
Total Net Asset Value of the Underlying Fund (in USD)	\$1,228,665,830

*The First Trust ETF obtains exposure to the performance of an index of U.S. listed companies designed to track the performance of clean energy companies engaged in manufacturing, development, distribution and installation of clean-energy technologies including, but not limited to, solar photovoltaics, wind power, advanced batteries, fuel cells, and electric vehicles, initially the NASDAQ® Clean Edge® Green Energy IndexSM (the "Index") by investing in the Underlying Fund, a U.S.-listed index fund (i.e. First Trust NASDAQ® Clean Edge® Green Energy Index Fund [the "Underlying Fund"]) which itself replicates or substantially replicates the Index.

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, 2023 (unaudited).