

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

1st Quarter as at March 31, 2022

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	0.02%
Total	100.01%
Other Assets and Liabilities	(0.01%)
Total Net Asset Value	100.00%

Sector Allocation of the Underlying Fund	% of Net Asset Value of the Underlying Fund
Information Technology	35.72%
Industrials	20.00%
Consumer Discretionary	19.60%
Materials	12.94%
Utilities	10.22%
Financials	1.16%
Energy	0.34%
Cash and Cash Equivalents	5.58%
Total	105.56%
Other Assets and Liabilities	(5.56%)
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	78.71%
Cayman Islands	11.05%
Bermuda	3.23%
Canada	2.50%
United Kingdom	1.79%
Chile	1.65%
Netherlands	0.50%
Mauritius	0.29%
Singapore	0.18%
Virgin Islands	0.08%

Holdings	% of Net Asset Value
First Trust NASDAQ® Clean Edge® Green Energy Index Fund	99.99%
Total Net Asset Value	\$15,885,408

Top 25 Holdings of the Underlying Fund	% of Net Asset Value of the Underlying Fund
Tesla, Inc.	9.19%
Enphase Energy, Inc.	7.48%
ON Semiconductor Corporation	7.42%
Albemarle Corporation	7.17%
NIO Inc. (ADR)	6.84%
Plug Power Inc.	4.20%
Wolfspeed, Inc.	4.02%
SolarEdge Technologies, Inc.	3.75%
Brookfield Renewable Partners LP	3.23%
MP Materials Corp.	2.91%
XPeng Inc. (ADR)	2.82%
First Solar, Inc.	2.54%
Universal Display Corporation	2.31%
NextEra Energy Partners, LP	2.00%
Acuity Brands, Inc.	1.89%
ChargePoint Holdings, Inc.	1.88%
Sunrun Inc.	1.81%
Sociedad Quimica y Minera de Chile S.A. (ADR)	1.65%
Power Integrations, Inc.	1.57%
Allegro Microsystems, Inc.	1.54%
Ormat Technologies, Inc.	1.31%
Livent Corporation	1.20%
Hannon Armstrong Sustainable Infrastructure Capital, Inc.	1.16%
Atlantica Sustainable Infrastructure Plc	1.13%
Bloom Energy Corporation (Class A)	1.11%
Total Net Asset Value of the Underlying Fund (in USD)	\$2,424,297,300

*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 March 31, 2022 (unaudited).