

2019 Interim Financial Reports (unaudited)

First Trust AlphaDEX[™] Emerging Market Dividend ETF (CAD-Hedged) • FDE, FDE.A First Trust AlphaDEX[™] European Dividend Index ETF (CAD-Hedged) • EUR, EUR.A First Trust Senior Loan ETF (CAD-Hedged) • FSL, FSL.A First Trust Short Duration High Yield Bond ETF (CAD-Hedged) • FSD, FSD.A First Trust Canadian Capital Strength ETF • FST, FST.A First Trust Global Risk Managed Income Index ETF • ETP, ETP.A First Trust Tactical Bond Index ETF • FTB First Trust Value Line® Dividend Index ETF (CAD-Hedged) • FUD, FUD.A First Trust AlphaDEX[™] U.S. Financial Sector Index ETF • FHF First Trust AlphaDEX[™] U.S. Energy Sector Index ETF • FHE First Trust AlphaDEX[™] U.S. Consumer Discretionary Sector Index ETF • FHD First Trust AlphaDEX[™] U.S. Consumer Staples Sector Index ETF • FHC, FHC.F First Trust AlphaDEX[™] U.S. Health Care Sector Index ETF • FHH, FHH.F First Trust AlphaDEX[™] U.S. Materials Sector Index ETF • FHM First Trust AlphaDEX[™] U.S. Industrials Sector Index ETF • FHG, FHG.F First Trust AlphaDEX[™] U.S. Technology Sector Index ETF • FHQ, FHQ.F First Trust AlphaDEX[™] U.S. Utilities Sector Index ETF • FHU First Trust Dorsey Wright U.S. Sector Rotation Index ETF (CAD-Hedged) • FSR First Trust Indxx Innovative Transaction and Process ETF • BLCK First Trust International Capital Strength ETF • FINT

As at June 30, 2019

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MANAGEMENT REPORT

Management's Responsibility for Financial Reporting

First Trust AlphaDEX[™] Emerging Market Dividend ETF (CAD-Hedged) First Trust AlphaDEX[™] European Dividend Index ETF (CAD-Hedged) First Trust Senior Loan ETF (CAD-Hedged) First Trust Short Duration High Yield Bond ETF (CAD-Hedged) First Trust Canadian Capital Strength ETF First Trust Global Risk Managed Income Index ETF First Trust Tactical Bond Index ETF First Trust Value Line® Dividend Index ETF (CAD-Hedged) First Trust AlphaDEX[™] U.S. Financial Sector Index ETF First Trust AlphaDEX[™] U.S. Energy Sector Index ETF First Trust AlphaDEX[™] U.S. Consumer Discretionary Sector Index ETF First Trust AlphaDEX[™] U.S. Consumer Staples Sector Index ETF First Trust AlphaDEX[™] U.S. Health Care Sector Index ETF First Trust AlphaDEX[™] U.S. Materials Sector Index ETF First Trust AlphaDEX[™] U.S. Industrials Sector Index ETF First Trust AlphaDEX[™] U.S. Technology Sector Index ETF First Trust AlphaDEX[™] U.S. Utilities Sector Index ETF First Trust Dorsey Wright U.S. Sector Rotation Index ETF (CAD-Hedged) First Trust Indxx Innovative Transaction and Process ETF First Trust International Capital Strength ETF (collectively referred to as the "First Trust ETFs")

The accompanying interim financial reports have been prepared by FT Portfolios Canada Co., the Manager of the First Trust ETFs, and approved by the Board of Directors of the Manager. The First Trust ETFs' Manager is responsible for the information and representations contained in these interim financial reports and other sections of the interim financial reports. The First Trust ETFs' Manager maintains appropriate procedures to ensure that relevant and reliable information is produced. These interim financial reports have been prepared in accordance with International Financial Reporting Standards ("IFRS") and International Accounting Standard 34 – Interim Financial Reporting as issued by the International Accounting Standards Board ("IASB"). The significant accounting policies which management believes are appropriate for the First Trust ETFs are described in Notes 2 and 3 to the interim financial reports.

Notice to unitholders:

These interim financial reports have not been reviewed by the external auditors of the First Trust ETFs. The First Trust ETFs' Manager will appoint an independent auditor to audit the annual financial statements of the First Trust ETFs for the year ended December 31, 2019 in accordance with Canadian Generally Accepted Auditing Standards.

Andrew Roggensack Director

David G. McGarel Director

First Trust AlphaDEX[™] Emerging Market Dividend ETF (CAD-Hedged)

	June 30	December 3
	2019 (\$)	2018 (\$
Assets		
Investments (non-derivative financial assets)	3,871,076	4,377,306
Cash	24,091	27,370
Accrued dividend receivable	17,632	13,799
Derivative assets	21,832	9,858
Other assets	3,254	2,259
	3,937,885	4,430,592
Liabilities		
Accrued liabilities	6,617	6,668
Distributions payable to holders of redeemable units	9,006	12,506
Derivative liabilities	-	88,300
	15,623	107,474
Total net assets attributable to holders of redeemable units	3,922,262	4,323,118
Total Net Assets Attributable to Holders of Redeemable Units for each class		
Common Class	2,365,270	2,891,989
Advisor Class	1,556,992	1,431,129
Redeemable units outstanding [note 6]		
Common Class	150,600	200,600
Advisor Class	99,399	99,399
Net assets attributable to holders of redeemable units per unit	45 74	14.42
Common Class Advisor Class	15.71 15.66	
		14.40
STATEMENTS OF COMPREHENSIVE INCOME For the periods ended June 30, 2019 and 2018 (unauc	lited)	
	June 30	June 3
	2019 (\$)	2018 (\$
Revenues		
Dividends	67,608	182,664
Other changes in fair value of investments and derivatives		
Net realized gain (loss) on sale of investments	81,107	354,252
o ()		
Net realized gain (loss) on derivatives	27,356	(596,291
	27,356 (272)	
Net realized gain (loss) on derivatives		1,477
Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange	(272)	1,477 (500,391
Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments	(272) 203,550	1,477 (500,391 8,201
Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments	(272) 203,550 100,274	1,477 (500,391 8,201 (550,088
Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives	(272) 203,550 100,274 479,623	1,477 (500,391 8,201 (550,088 (31
Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7]	(272) 203,550 100,274 479,623 422 480,045	1,477 (500,391 8,201 (550,088 (31 (550,119
Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees	(272) 203,550 100,274 479,623 422 480,045 13,765	1,477 (500,391 8,201 (550,088 (31 (550,119 31,247
Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees	(272) 203,550 100,274 479,623 422 480,045	1,477 (500,391 8,201 (550,088 (31 (550,119 31,247 9,406
Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Service fees	(272) 203,550 100,274 479,623 422 480,045 13,765	1,477 (500,391 8,201 (550,088 (31 (550,119 31,247 9,406 9,926
Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Service fees Transaction costs [note 3 and note 9]	(272) 203,550 100,274 479,623 422 480,045 13,765 7,589	1,477 (500,391 8,201 (550,088 (31 (550,119 31,247 9,406 9,926
Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Service fees Transaction costs [note 3 and note 9] HST expense	(272) 203,550 100,274 479,623 422 480,045 13,765 7,589 4,181	1,477 (500,391 8,201 (550,088 (31 (550,119 31,247 9,406 9,926 3,917
Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Service fees Transaction costs [note 3 and note 9] HST expense Independent Review Committee fees	(272) 203,550 100,274 479,623 422 480,045 13,765 7,589 4,181 1,781 4,181 1,781 411 7	1,477 (500,391 8,201 (550,088 (31 (550,119 31,247 9,406 9,926 3,917 799 15
Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Service fees Transaction costs [note 3 and note 9] HST expense Independent Review Committee fees Interest expense	(272) 203,550 100,274 479,623 422 480,045 13,765 7,589 4,181 1,781 411 7 27,734	(596,291 1,477 (500,391 8,201 (550,088 (31 (550,119 31,247 9,406 9,926 3,917 799 15 55,310
Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Service fees Transaction costs [note 3 and note 9] HST expense Independent Review Committee fees Interest expense	(272) 203,550 100,274 479,623 422 480,045 13,765 7,589 4,181 1,781 4,181 1,781 411 7 27,734 (411)	1,477 (500,391 8,201 (550,088 (31 (550,119 31,247 9,406 9,926 3,917 799 15 55,310 (799
Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Service fees Transaction costs [note 3 and note 9] HST expense Independent Review Committee fees Interest expense Expenses waived by the manager	(272) 203,550 100,274 479,623 422 480,045 13,765 7,589 4,181 1,781 411 7 7 27,734 (411) 27,323	1,477 (500,391 8,201 (550,088 (31) (550,119 31,247 9,406 9,926 3,917 799 15 55,310 (799 54,511
Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Service fees Transaction costs [note 3 and note 9] HST expense Independent Review Committee fees Interest expense Expenses waived by the manager Expenses waived by the manager	(272) 203,550 100,274 479,623 422 480,045 13,765 7,589 4,181 1,781 4,181 1,781 411 7 7 27,734 (411) 27,323 452,722	1,477 (500,391 8,201 (550,088 (31 (550,119 31,247 9,406 9,926 3,917 799 15 55,310 (799 54,511 (604,630
Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Service fees Transaction costs [note 3 and note 9] HST expense Independent Review Committee fees Interest expense Expenses waived by the manager Expenses waived by the manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes	(272) 203,550 100,274 479,623 422 480,045 13,765 7,589 4,181 1,781 411 7 27,734 (411) 27,7323 452,722 13,240	1,477 (500,391 8,201 (550,088 (31 (550,119 31,247 9,406 9,926 3,917 799 15 55,310 (799 54,511 (604,630 13,624
Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Service fees Transaction costs [note 3 and note 9] HST expense Independent Review Committee fees Interest expense Expenses waived by the manager Expenses waived by the manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes Increase (Decrease) in net assets attributable to holders of redeemable units	(272) 203,550 100,274 479,623 422 480,045 13,765 7,589 4,181 1,781 4,181 1,781 411 7 7 27,734 (411) 27,323 452,722	1,477 (500,391 8,201 (550,088 (31 (550,119 31,247 9,406 9,926 3,917 799 15 55,310 (799 54,511 (604,630 13,624
Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Service fees Transaction costs [note 3 and note 9] HST expense Independent Review Committee fees Interest expense Expenses waived by the manager Expenses waived by the manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes Increase (Decrease) in net assets attributable to holders of redeemable units for each class	(272) 203,550 100,274 479,623 422 480,045 13,765 7,589 4,181 1,781 411 7 27,734 (411) 27,323 452,722 13,240 439,482	1,477 (500,391 8,201 (550,088 (31 (550,119 31,247 9,406 9,926 3,917 799 15 55,310 (799 54,511 (604,630 13,624 (618,254
Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Service fees Transaction costs [note 3 and note 9] HST expense Independent Review Committee fees Interest expense Expenses waived by the manager Expenses waived by the manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes Increase (Decrease) in net assets attributable to holders of redeemable units for each class Common Class	(272) 203,550 100,274 479,623 422 480,045 13,765 7,589 4,181 1,781 411 7 27,734 (411) 27,323 452,722 13,240 439,482 293,242	1,477 (500,391 8,201 (550,088 (31 (550,119 31,247 9,406 9,926 3,917 799 15 55,310 (799 54,511 (604,632 (534,590
Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Service fees Transaction costs [note 3 and note 9] HST expense Independent Review Committee fees Interest expense Expenses waived by the manager Expenses waived by the manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes Increase (Decrease) in net assets attributable to holders of redeemable units for each class Common Class Advisor Class	(272) 203,550 100,274 479,623 422 480,045 13,765 7,589 4,181 1,781 411 7 27,734 (411) 27,323 452,722 13,240 439,482	1,477 (500,391 8,201 (550,088 (31 (550,119 31,247 9,406 9,926 3,917 799 15 55,310 (799 54,511 (604,630 13,624 (618,254
Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Service fees Transaction costs [note 3 and note 9] HST expense Independent Review Committee fees Interest expense Expenses waived by the manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes Increase (Decrease) in net assets attributable to holders of redeemable units for each class Common Class Advisor Class Increase (Decrease) in net assets attributable to holders of redeemable units for each class Common Class Increase (Decrease) in net assets attributable to holders of redeemable units for each class Common Class Increase (Decrease) in net assets attributable to holders of redeemable units for each class Common Class Increase (Decrease) in net assets attributable to holders of redeemable units for each class Common Class Increase (Decrease) in net assets attributable to holders of redeemable units for each class Common Class Increase (Decrease) in net assets attributable to holders of redeemable units for each class Common Class Increase (Decrease) in net assets attributable to holders of redeemable units for each class Common Class Increase (Decrease) in net assets attributable to holders of redeemable units for each class Common Class Increase (Decrease) in net assets attributable to holders of redeemable units for each class Common Class Increase (Decrease) in net assets attributable to holders of redeemable units per unit	(272) 203,550 100,274 479,623 422 480,045 13,765 7,589 4,181 1,781 411 7 27,734 (411) 27,323 452,722 13,240 439,482 293,242 146,240	1,477 (500,391 8,201 (550,082 (31) (550,119 31,247 9,406 9,926 3,917 799 15 55,310 (799 54,511 (604,630 13,624 (618,254 (534,590 (83,664
Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Service fees Transaction costs [note 3 and note 9] HST expense Independent Review Committee fees Interest expense Expenses waived by the manager Expenses waived by the manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes Increase (Decrease) in net assets attributable to holders of redeemable units for each class Common Class	(272) 203,550 100,274 479,623 422 480,045 13,765 7,589 4,181 1,781 411 7 27,734 (411) 27,323 452,722 13,240 439,482 293,242	1,477 (500,391 8,201 (550,088 (31 (550,119 31,247 9,406 9,926 3,917 799 15 55,310 (799 54,513 (604,614 (618,254 (534,590

On behalf of the Trustee, FT Portfolios Canada Co.

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..... Director

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..... Director

First Trust AlphaDEXTM Emerging Market Dividend ETF (CAD-Hedged) STATEMENTS OF CHANGES IN NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE UNITS For the periods ended June 30, 2019 and 2018 (unaudited)

For the periods ended June 30, 2019 and 2018 (unaudited)				
	June 30	June 30	June 30	June 30
	2019 (\$)	2018 (\$)	2019 (\$)	2018 (\$)
	Common	Common	Advisor	Advisor
	Class			Class
Net assets attributable to holders of redeemable units, beginning of period	2,891,989	7,513,780	1,431,129	2,490,083
Increase (Decrease) in net assets attributable to holders of redeemable units	293,242	(534,590)	146,240	(83,664)
Redeemable unit transactions [note 6]				
Proceeds from issuance of units	780,994	4,275,654	-	-
Redemption of units	(1,554,296)		-	(834,875)
	(773,302)	(3,740,171)	-	(834,875)
Distributions to holders of redeemable units from:				
Net investment income	(46,659)	(95,885)	(20,377)	(13,969)
	(46,659)	(95,885)	(20,377)	(13,969)
Increase (Decrease) in net assets attributable to holders of redeemable units for the period	(526,719)	(4,370,646)	125,863	(932,508)
Net assets attributable to holders of redeemable units, end of period	2,365,270	3,143,134	1,556,992	1,557,575
			June 30	June 30
			2019 (\$)	2018 (\$)
			Total	Total
Net assets attributable to holders of redeemable units, beginning of period			4,323,118	10,003,863
la serve a (Deserver) in anti-server attribute ble te beldere af andeserveble souite			400,400	(040.054)
Increase (Decrease) in net assets attributable to holders of redeemable units			439,482	(618,254)
Redeemable unit transactions [note 6]				
Proceeds from issuance of units			780,994	4,275,654
Redemption of units			(1,554,296)	(8,850,700)
			(773,302)	(4,575,046)
Distributions to baldeer of and smaller with form				
Distributions to holders of redeemable units from: Net investment income			(67.020)	(100.954)
			(67,036)	(109,854) (109,854)
			(07,030)	(103,004)
Increase (Decrease) in net assets attributable to holders of redeemable units for the per	(400,856)	(5,303,154)		
Net assets attributable to holders of redeemable units, end of period			3,922,262	4,700,709
			2,022,202	.,,

First Trust AlphaDEX[™] Emerging Market Dividend ETF (CAD-Hedged)

	June 30 2019 (\$)	June 30 2018 (\$)
Cash flows from (used in) Operating Activities		
Increase (Decrease) in net assets attributable to holders of redeemable units	439,482	(618,254)
Adjustments for:		
Net realized (gain) loss on sale of investments	(81,107)	(354,252)
Change in unrealized (appreciation) depreciation of investments and derivatives	(303,824)	492,190
Dividends receivable	(3,833)	(19,461)
Other assets	(995)	(1,369)
Other liabilities	(51)	(1,244)
Purchases of investments	(2,383,501)	(8,768,858)
Proceeds from the sale of investments	3,174,388	13,953,640
	840,559	4,682,392
Cash flows from (used in) Financing Activities		
Amount received from the issuance of units	780,994	4,275,654
Amount paid on redemptions of units	(1,554,296)	(8,850,700)
Distributions paid to unitholders	(70,536)	(128,753)
	(843,838)	(4,703,799)
Increase (Decrease) in cash for the period	(3,279)	(21,407)
Cash, beginning of period	27,370	64,473
Cash, end of period	24,091	43,066
Dividends received, net of withholding taxes	50,535	149,579

STATEMENTS OF CASH FLOW For the periods ended June 30, 2019 and 2018 (unaudited)

A. INVESTMENT OBJECTIVE (NOTE 1) – The First Trust ETF seeks to provide unitholders with exposure to the performance of a portfolio of dividend paying equity securities domiciled in the emerging markets and selected from the countries represented in the S&P BMI Emerging Markets Index as well as providing unitholders with monthly distributions.

B. FAIR VALUE MEASUREMENT (NOTE 5) - The following fair value hierarchy tables present information about the First Trust ETF assets measured at fair value on a recurring basis for the period ended June 30, 2019 and year ended December 31, 2018:

	Financial Assets (Liabilities) at Fair Value (\$) As at June 30, 2019			
	Level 1	Level 2	Level 3	Total
Equities	3,871,076	-	_	3,871,076
Derivative assets	-	21,832	_	21,832
Derivative liabilities	_	-	_	_
Total	3,871,076	21,832	-	3,892,908
	Financial Assets (Liabilities) at Fair Value (\$) As at December 31, 2018			
	Level 1	Level 2	Level 3	Total
Equities	4,377,306	-	-	4,377,306
Derivative assets	-	9,858		9,858
Derivative liabilities	-	(88,300)		(88,300)
Total	4,377,306	(78,442)	_	4,298,864

There have been no transfers from one Level to another for the period ended June 30, 2019 and year ended December 31, 2018.

The First Trust ETF did not hold any Level 3 instruments at the beginning of, during, or at the end of either reporting period.

C. REDEEMABLE UNITS (NOTE 6) - The First Trust ETF issued (redeemed) the following units during the period ended June 30, 2019 and year ended December 31, 2018:

Redeemable Units	Common Class	Advisor Class
Outstanding units – January 1, 2018	450,600	149,399
Redeemable units issued	350,000	_
Redeemable units issued on reinvestments	_	_
Redeemable units redeemed	(600,000)	(50,000)
Outstanding units – December 31, 2018	200,600	99,399
Redeemable units issued	50,000	-
Redeemable units issued on reinvestments	_	-
Redeemable units redeemed	(100,000)	-
Outstanding units – June 30, 2019	150,600	99,399

D. MANAGEMENT FEES AND EXPENSES (NOTE 7) - Below are the current annual management fees charged to the First Trust ETF:

Annual Management Fee			
Common Class Advisor Class ¹			
0.65% 1.65%			

¹Includes a service fee of 1.00%

E. TAXATION (NOTE 8)

Tax loss carry-forwards - The net capital losses and non-capital losses as at December 31, 2018 and 2017 were as follows:

Net Capital	Losses (\$)	Non-Capital Losses (\$	
2018	2017	2018 2017	
910,940	790,163	_	_

F. COMMISSION (NOTE 9) - Total commissions and other transaction costs paid or payable to dealers by the First Trust ETF for its portfolio transactions during the periods ended June 30, 2019 and 2018 are as follows:

Transaction Cost (\$)			
2019 2018			
4,181	9,926		

G. RELATED PARTY INFORMATION (NOTE 10) - The total management fees earned by the Manager for the periods ended June 30, 2019 and 2018, including amounts owing as at June 30, 2019 and 2018 are as follows:

Management Fee Expense (\$)		Management Fee Payab (\$)	
2019	2018	2019	2018
13,765	31,247	2,056	5,098

H. FINANCIAL RISK MANAGEMENT (NOTE 11)

Market risk - As at June 30, 2019, the First Trust ETF's market risk is affected by changes in actual market prices and foreign currency movements. If the following index had increased (decreased) by 5% at June 30, 2019, with all other variables held constant, this would have approximately increased (decreased) net assets as follows:

	At June 30, 2019		At December	31, 2018
Index	5% Increase (\$) 5% Decrease (\$)		5% Increase (\$)	5% Decrease (\$)
MSCI Emerging Markets Index (USD)	147,229	(147,229)	152,606	(152,606)

Currency risk - The table below summarizes the First Trust ETF's net currency exposure as at June 30, 2019 and December 31, 2018:

	At June 30, 2019		At Decembe	er 31, 2018
Currency	Net Exposure (\$) % Net Assets		Net Exposure (\$)	% Net Assets
United States Dollar	27,149	0.69	157,529	3.64

As at June 30, 2019, if the exchange rate between the Canadian Dollar and the other currencies increased or decreased by 1%, with all other variables held constant, net assets would have decreased or increased by \$271 (December 31, 2018 - \$1,575). In practice, actual results may differ from this sensitivity analysis and the difference could be material.

Concentration Risk - The table below summarizes the concentration risk for the period ended June 30, 2019 and year ended December 31, 2018:

		ttributable to holders of able units
Country	June 30, 2019	December 31, 2018
Brazil	18.50	30.28
Mexico	15.93	6.88
South Africa	10.01	6.81
China	9.39	6.98
India	8.22	7.72
Taiwan	8.05	12.92
Colombia	4.57	5.42
Hong Kong	4.10	3.25
Luxembourg	3.62	3.57
Cyprus	3.62	_
Chile	2.92	6.02
Turkey	2.29	1.53
Netherlands	1.89	1.42
United States	1.80	0.67
Philippines	1.52	0.68
Russia	0.82	2.21
Indonesia	0.75	
Monaco	0.69	3.18
Peru	_	1.71
Total	98.69	101.25

SCHEDULE OF PORTFOLIO INVESTMENTS As at June 30, 2019 (unaudited)

Brack150% Comparine Engines de Minas Genes SA, ADR 9,039 100,089					
Brail-BXM U Statistic Statis			-		
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Neifes inc., AR 376 123.017 123.017 123.017 123.017 123.028 <th123.028< th=""></th123.028<>		E 226	140 640	120.020	2 22
PPDAI Cope Inc., ADR 19,73 123,245 112,038 2.8 Colombia-457%					
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India-9.2% 145,356 160,635 4.1 HORC Bank Ltd., ADR 500 78,145 85,147 2.1 ICIC Bank Ltd., ADR 5,174 69,179 88,305 2.1 ICIC Bank Ltd., ADR 4,447 56,614 62,312 1.5 Vedanta Ltd., ADR 10,635 62,762 59,737 1.5 Indonesia-0.75% 25,061 322,334 82 PT Telekomunikasi Indonesia Persero TBK, ADR 767 28,097 29,369 0.7 Ternium SA, ADR 4,438 179,167 142,108 3.6 Mexico-15.93% 179,167 142,108 3.6 0.7 Ternium SA, ADR 1,475 28,609 28,124 0.7 Banco Santander (Mexico) SA, ADR 1,475 28,609 28,124 0.7 Banco Santander (Mexico) SA, ADR 1,475 28,609 28,124 0.7 Banco Santander (Mexico) SA, ADR 1,475 28,609 28,124 0.7 Carculo FENDKA SAB de CV, ADR 1,475 28,609 28,124	• •	10 50 4		400.005	
India-22% Normality Status S	Seaspan Corp.	12,504			4.10
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Indonesia=0.75% 295,061 322,334 8.2 PT Telekomunikasi Indonesia Persero TBK, ADR 767 28,097 29,369 0.7 Luxembourg—3.62% 28,097 29,369 0.7 Termium SA, ADR 4,838 179,167 142,108 3.6 Mexico—15.93% 179,167 142,108 3.6 Mexico—15.93% 1,475 28,609 28,124 0.7 Banco Santander (Mexico) SA, ADR 1,475 28,609 28,124 0.7 Cours Colar FEMSA SAB de CV, Series L', ADR 1,475 28,609 28,124 0.7 Formerio Economic Moxicano SAB de CV, ADR 1,475 28,609 28,124 0.7 Grupo Aeroportuario del Pacifico SAB de CV, ADR 1,917 118,228 12,7017 0.6 Grupo Aeroportuario del Pacifico SAB de CV, ADR 1,917 118,228 12,709 3.1 Grupo Aeroportuario del Pacifico SAB de CV, ADR 131 28,865 27,100 0.7 Grupo Aeroportuario del Pacifico SAB de CV, ADR 10,025 142,263 110,002 2.8					0.76
Indensia – 0.75% 767 28,097 29,369 0.7 Luxembourg – 3.62% 742,097 29,369 0.7 Tenium SA, ADR 4,838 179,167 142,108 3.6 Mexico – 15.93% 179,167 142,108 3.6 Mexico – 15.93% 179,167 142,108 3.6 Coca-Cola FEMSA SAB de CV, Series 'L', Class 'L', ADR 1,475 28,609 28,124 0.7 Banco Santander (Mexico) SA, ADR 15,903 148,618 159,317 4.0 Coca-Cola FEMSA SAB de CV, Series 'L', ADR 332 28,144 27,017 0.6 Formeto Economico Mexicano SAB de CV, ADR 19,17 118,228 122,709 3.1 Grupo Aeroportuario del Patifico SAB de CV, ADR 19,17 118,228 122,709 3.1 Grupo Aeroportuario del Sureste SAB de CV, ADR 131 26,865 27,810 0.7 Grupo Aeroportuario del Sureste SAB de CV, ADR 131 26,865 27,810 0.7 Grupo Aeroportuario del Sureste SAB de CV, ADR 131 26,865 27,810 0.7	Wipro Ltd., ADR	10,535			1.52
PT Telekomunikasi Indonesia Persero TBK, ADR 767 28,097 29,369 0.7 Luxembourg62% 28,097 29,369 0.7 Ternium SA, ADR 4,838 179,167 142,108 3.6 Mexico15,93% 179,167 142,108 3.6 Mexico20st FEMSA SAB de CV, Series 'L, Class L', ADR 1,475 28,609 28,124 0.7 Banco Stantander (Mexico) SA, ADR 15,903 148,618 159,317 4.0 Coca-Costa FEMSA SAB de CV, Series 'L, ADR 332 28,144 27,017 0.6 Grupo Aeroportuario del Centro Norte SAB de CV, ADR 667 79,909 84,508 21,21 Grupo Aeroportuario del Pacifico SAB de CV, ADR 1,917 118,228 122,709 3.1 Grupo Aeroportuario del Pacifico SAB de CV, ADR 131 26,865 27,810 0.7 Monaco0.69% 334 27,208 0.67 33,455 27,098 0.6 Monaco0.69% 33,455 27,098 0.6 33,455 27,098 0.6 Monaco0.69% 94,35 <td></td> <td></td> <td>295,061</td> <td>322,334</td> <td>8.22</td>			295,061	322,334	8.22
Luxembourg—3.62% 28,097 29,369 0.7 Luxembourg—3.62% Ternium SA, ADR 4,838 179,167 142,108 3.6 Mexico—15.33% 179,167 142,108 3.6 Mexico—15.33% 1,475 28,609 28,124 0.7 Banco Santander (Mexico) SA, ADR 1,475 28,609 28,124 0.7 Coac-Cole FEMSA SAB de CV, Series 'L, ADR 312 28,144 27,017 0.6 Fomento Economico Mexicano SAB de CV, ADR 667 79,909 84,508 2.1 Grupo Aeroportuario del Centro Norte SAB de CV, ADR 1,917 118,228 12,2709 3.1 Grupo Aeroportuario del Sureste SAB de CV, ADR 1,31 26,865 27,810 0.7 Grupo Aeroportuario del Sureste SAB de CV, ADR 10,025 142,263 10.802 2.8 Monaco—0.69% 33,455 27,008 0.6 6 65,394 74,233 1.8 VEON Lid, ADR 1,437 33,455 27,098 0.6 1.4 1.84 59,435 59,806 1.5					
Luxembourg-3.62% 4.838 179,167 142,108 3.6 Terrium SA, ADR 4.838 179,167 142,108 3.6 Marica Movil SAB de CV, Series L', Class 'L', ADR 1,475 28,609 28,124 0.7 Banco Santander (Mexico) SA, ADR 15,903 148,618 159,317 4.0 Coca-Cola FEMSA SAB de CV, Series 'L', ADR 332 28,144 27,017 0.6 Fomento Economico Mexicano SAB de CV, ADR 667 79,909 84,508 2.1 Grupo Aeroportuario del Pacifico SAB de CV, ADR 1,917 118,228 122,709 3.1 Grupo Aeroportuario del Sureste SAB de CV, ADR 1,917 118,228 10.02 2.8 Grupo Televisa SA, ADR 10,025 142,263 110,802 2.8 Monaco0.69%	PT Telekomunikasi Indonesia Persero TBK, ADR	767			0.75
Ternium SA, ADR 4,838 179,167 142,108 3.6 Mexico15.93% 179,167 142,108 3.6 Mexico15.93% 1,475 28,609 28,124 0.7 Banco Santander (Mexico) SA, ADR 15,903 148,618 159,317 4.0 Coca-Cola FEMSA SAB de CV, Series L', ADR 332 28,144 27,017 0.6 Formento Economico Mexicano SAB de CV, ADR 667 79,909 84,508 2.1 Grupo Aeroportuario del Pacifico SAB de CV, ADR 1,917 118,228 122,709 3.1 Grupo Aeroportuario del Sureste SAB de CV, ADR 131 26,865 27,810 0.7 Grupo Aeroportuario del Sureste SAB de CV, ADR 10,025 142,203 110,802 2.8 Monaco0.69% 627,966 625,308 15.9 15.9 Monaco0.69% 1,437 33,455 27,098 0.6 Netherlands1.89% 1,840 59,345 59,806 1.5 PLDT Inc., ADR 1,840 59,435 59,806 1.5 Russia-0.82% 2,646 28,323 32,260 0.8			28,097	29,369	0.75
Image: 199,167 142,108 3.6 Mexico.—15.93% America Movil SAB de CV, Series 'L', ADR 1,475 28,609 28,124 0.7 Banco Santander (Mexico) SA, ADR 15,903 148,618 159,317 4.0 Coca-Cola FEMSA SAB de CV, Series 'L', ADR 332 28,144 27,017 0.6 Formento Economico Mexicono SAB de CV, ADR 667 79,909 84,4508 2.1 Grupo Aeroportuario del Centro Norte SAB de CV, ADR 1,917 118,228 122,709 3.1 Grupo Aeroportuario del Pacífico SAB de CV, ADR 1,917 118,228 122,709 3.1 Grupo Aeroportuario del Pacífico SAB de CV, ADR 131 26,665 27,810 0.7 Grupo Aeroportuario del Pacífico SAB de CV, ADR 10,025 142,263 110,802 2.8 Monaco—0.69% 627,966 625,308 15.9 16 GasLog Ltd. 1,437 33,455 27,098 0.6 Netherlands—1.89% 20,245 65,934 74,233 1.8 PLDT Inc., ADR 1,840 59,435 59	-	1.000	470 407	140.400	0.00
Mexico15.93% America Movil SAB de CV, Series 'L', ADR 1,475 28,609 28,124 0.7 America Movil SAB de CV, Series 'L', ADR 15,903 148,618 159,317 4.0 Coca-Cola FEMSA SAB de CV, Series 'L', ADR 332 28,144 27,017 0.6 Formento Economico Mexicano SAB de CV, ADR 667 79,909 84,508 2.1 Grupo Aeroportuario del Centro Norte SAB de CV, ADR 1917 118,228 122,709 3.1 Grupo Aeroportuario del Sureste SAB de CV, ADR 476 55,330 65,021 1.6 Grupo Aeroportuario del Sureste SAB de CV, ADR 10,025 142,263 110,802 2.8 Monaco0.69% 627,966 625,088 15.9 65,034 74,233 1.8 Meriands1.89% 74,233 1.8 74,233 1.8 1.840 59,435 59,806 1.5 Meriands1.89% 74,233 1.8 1.840 59,435 59,806 1.5 PLDT Inc., ADR 1,840 59,435 59,806 1.5 59,435 59,806	Ternium SA, ADR	4,838			3.62
America Movil SAB de CV, Series L', Class L', ADR 1,475 28,609 28,124 0.7 Banco Santander (Mexico) SA, ADR 15,903 148,618 159,317 4.0 Coca-Cola FIENSA SAB de CV, Series L', ADR 332 28,144 27,017 0.6 Fomento Economico Mexicano SAB de CV, ADR 667 79,909 84,508 2.1 Grupo Aeroportuario del Centro Norte SAB de CV, ADR 1,917 118,228 122,709 3.1 Grupo Aeroportuario del Sureste SAB de CV, ADR 131 26,865 27,810 0.7 Grupo Aeroportuario del Sureste SAB de CV, ADR 10,025 142,263 110,002 2.8 Monaco-0.69% 627,966 625,308 15.9 Monaco-0.69% 33,455 27,098 0.6 Monaco-0.69% 1,437 33,455 27,098 0.6 Netherlands1.89% 1 1,437 33,455 27,098 0.6 Netherlands1.89% 1 1,840 59,435 59,806 1.5 Philippines1.52% 1 1.8 59,435 59,806 1.5 Russia-0.82% 2,646 28,323 <td></td> <td></td> <td>179,167</td> <td>142,108</td> <td>3.62</td>			179,167	142,108	3.62
Banco Santander (Mexico) SA, ADR 15,903 148,618 159,317 4.0 Coca-Cola FEMSA SAB de CV, SAR 332 28,144 27,017 0.6 Formento Economico Mexicono SAB de CV, ADR 667 79,909 84,508 2.1 Grupo Aeroportuario del Centro Norte SAB de CV, ADR 1,917 118,228 122,709 3.1 Grupo Aeroportuario del Pacifico SAB de CV, ADR 1,31 26,865 27,810 0.7 Grupo Aeroportuario del Sursete SAB de CV, ADR 131 26,865 27,708 0.6 Grupo Televisa SA, ADR 10,025 142,263 110,802 2.8 Monaco-0.69% 625,308 15.9 0.6 GasLog Ltd. 1,437 33,455 27,098 0.6 Netherlands-1.89% 20,245 65,934 74,233 1.8 Philippines-1.52% 1,840 59,435 59,806 1.5 PLDT Inc., ADR 2,646 28,323 32,260 0.8 32,260 0.8 South Africa-10.01% 2,					
Coca-Cola FEMSA SAB de CV, Series L', ADR 332 28,144 27,017 0.6 Fomento Economico Mexicano SAB de CV, ADR 667 79,909 84,508 2.1 Grupo Aeroportuario del Centro Notre SAB de CV, ADR 1,917 118,228 122,709 3.1 Grupo Aeroportuario del Centro Notre SAB de CV, ADR 476 55,330 65,021 1.6 Grupo Aeroportuario del Sureste SAB de CV, ADR 131 26,865 27,810 0.7 Grupo Aeroportuario del Sureste SAB de CV, ADR 131 26,865 27,800 0.7 Grupo Aeroportuario del Sureste SAB de CV, ADR 131 26,865 27,908 0.6 Monaco-0.69% 1,437 33,455 27,098 0.6 SesLog Ltd. 1,437 33,455 27,098 0.6 Netherlands1.89% 20,245 65,934 74,233 1.8 Philippines1.52% 21,840 59,435 59,806 1.5 PLDT Inc., ADR 1,840 59,435 59,806 1.5 Susta0.82% 2,646 28,323 32,260					0.72
Fomento Economico Mexicano SAB de CV, ADR 667 79,909 84,508 2.1 Grupo Aeroportuario del Centro Norto SAB de CV, ADR 1,917 118,228 122,709 3.1 Grupo Aeroportuario del Partifico SAB de CV, ADR 476 55,330 65,021 1.6 Grupo Aeroportuario del Sureste SAB de CV, ADR 131 26,865 27,810 0.7 Grupo Televisa SA, ADR 10,025 142,263 110,802 2.8 Monaco 627,966 625,308 15.9 Monaco 1,437 33,455 27,098 0.6 Netherlands 1,437 33,455 59,806 1.5 South Arica 59,435 59,806 1.5<					4.06
Grupo Aeroportuario del Centro Norte SAB de CV, ADR 1,917 118,228 122,709 3.1 Grupo Aeroportuario del Pacifico SAB de CV, ADR 476 55,330 65,021 1.6 Grupo Aeroportuario del Sureste SAB de CV, ADR 131 26,865 27,810 0.7 Grupo Televisa SA, ADR 10,025 142,263 110,802 2.8 Monaco—0.69% 627,966 625,308 15.9 Gaslog Ltd. 1,437 33,455 27,098 0.6 Netherlands—1.89% 1 20,245 65,934 74,233 1.8 VEON Ltd., ADR 20,245 65,934 74,233 1.8 PLDT Inc., ADR 59,435 59,806 1.5 Russia—0.82% 1,840 59,435 59,806 1.5 Mobile TeleSystems PJSC, ADR 2,646 28,323 32,260 0.8 South Africa—10.01% 2,646 28,323 32,260 0.8 South Africa—10.01% 20,881 131,041 147,935 3.7 South Africa—10.01% 20,881					0.69
Grupo Aeroportuario del Pacifico SAB de CV, ADR 476 55,330 65,021 1.6 Grupo Aeroportuario del Sureste SAB de CV, ADR 131 26,865 27,810 0.7 Grupo Televisa SA, ADR 10,025 142,263 110,802 2.8 Monaco—0.69% 627,966 625,308 15.9 GasLog Ltd. 1,437 33,455 27,098 0.6 Netherlands—1.89% 74,233 1.8 0.6 </td <td></td> <td></td> <td></td> <td></td> <td>2.15</td>					2.15
Grupo Aeroportuario del Sureste SAB de CV, ADR 131 26,865 27,810 0.7 Grupo Televisa SA, ADR 10,025 142,263 110,802 2.8 Monaco-0.69% 627,966 625,308 15.9 GasLog Ltd. 1,437 33,455 27,098 0.6 Netherlands—1.89% 20,245 65,934 74,233 1.8 VEON Ltd., ADR 20,245 65,934 74,233 1.8 Philippines—1.52% 74,233 1.8 1.5 1.840 59,435 59,806 1.5 Russia—0.82% Mobile TeleSystems PJSC, ADR 2,646 28,323 32,260 0.8 South Africa—10.01% 20,081 131,041 147,935 3.7.1 AngloGold Ashanti Ltd., ADR 7,007 109,331 163,425 4.1 Gold Field's Ltd., ADR 20,981 131,041 147,935 3.7 Sasol Ltd., ADR 20,981 131,041 147,935 3.7					3.12
Grupo Televisa SA, ADR 10,025 142,263 110,802 2.8 Granco0.69% 627,966 625,308 15.9 Monaco0.69% 33,455 27,098 0.6 GasLog Ltd. 1,437 33,455 27,098 0.6 Netherlands1.89% 33,455 27,098 0.6 VEON Ltd., ADR 20,245 65,934 74,233 1.8 Philippines1.52% PLDT Inc., ADR 1,840 59,435 59,806 1.5 Russia0.82% Russia0.82% 2,646 28,323 32,260 0.8 South Africa10.01% 7,007 109,331 163,425 4.1 AngloGold Ashanti Ltd., ADR 7,007 109,331 163,425 4.1 Gold Fields Ltd., ADR 20,881 131,041 147,935 3.7 Sasol Ltd., ADR 2,494 93,742 81,160 2.0					1.66
627,966 625,308 15.9 Monaco0.69% 1,437 33,455 27,098 0.6 Gastog Ltd. 1,437 33,455 27,098 0.6 Netherlands1.89% 33,455 27,098 0.6 VEON Ltd., ADR 20,245 65,934 74,233 1.8 Philippines1.52% 65,934 74,233 1.8 PLDT Inc., ADR 1,840 59,435 59,806 1.5 Russia0.82% 59,435 59,806 1.5 Russia0.82% 2,646 28,323 32,260 0.8 South Africa10.01% 2,046 28,323 32,260 0.8 AngloGold Ashanti Ltd., ADR 7,007 109,331 163,425 4.1 Gold Fields Ltd., ADR 20,881 131,041 147,935 3.7 Sasol Ltd., ADR 2,494 93,742 81,160 2.0					0.71
Monaco0.69% 1,437 33,455 27,098 0.6 GasLog Ltd. 1,437 33,455 27,098 0.6 Netherlands1.89% VEON Ltd., ADR 20,245 65,934 74,233 1.8 Philippines1.52% PLDT Inc., ADR 1,840 59,435 59,806 1.5 South Africa0.82% Mobile TeleSystems PJSC, ADR 2,646 28,323 32,260 0.8 South Africa10.01% AngloGold Ashanti Ltd., ADR 7,007 109,331 163,425 4.1 Gold Fields Ltd., ADR 20,881 131,041 147,935 3.7 Sasol Ltd., ADR 2,494 93,742 81,160 2.0	Grupo Televisa SA, ADR	10,025			2.82
GasLog Ltd. 1,437 33,455 27,098 0.6 Netherlands—1.89%			627,966	625,308	15.93
33,455 27,098 0.6 Netherlands—1.89% 20,245 65,934 74,233 1.8 74.233 1.8 65,934 74,233 1.8 74.233 1.8 65,934 74,233 1.8 74.233 1.8 65,934 74,233 1.8 74.233 1.8 65,934 74,233 1.8 74.233 1.8 65,934 74,233 1.8 74.233 1.8 65,934 74,233 1.8 74.23 1.8 65,934 74,233 1.8 74.23 1.8 65,934 74,233 1.8 74.23 1.8 59,806 1.5 1.5 70.07 59,435 59,806 1.5 1.5 8.0016 2,646 28,323 32,260 0.8 9.082 2,646 28,323 32,260 0.8 9.092 2,840 20,381 131,041 47,935 3.7 9.004 20,881	Monaco-0.69%				
Netherlands—1.89% VEON Ltd., ADR 20,245 65,934 74,233 1.8 Philippines—1.52% 65,934 74,233 1.8 PLDT Inc., ADR 1,840 59,435 59,806 1.5 Spinote Spi	GasLog Ltd.	1,437	33,455	27,098	0.69
VEON Ltd., ADR 20,245 65,934 74,233 1.8 Philippines—1.52% 74,233 1.8 PLDT Inc., ADR 1,840 59,435 59,806 1.5 Russia—0.82% 74,233 2.646 28,323 32,260 0.8 South Africa—10.01% 2,046 28,323 32,260 0.8 Gold Fields Ltd., ADR 7,007 109,331 163,425 4.1 Gold Fields Ltd., ADR 20,881 131,041 147,935 3.7 Sasol Ltd., ADR 2,494 93,742 81,160 2.0			33,455	27,098	0.69
65,934 74,233 1.8 Philippines—1.52% 7 <th7< td=""><td>Netherlands—1.89%</td><td></td><td></td><td></td><td></td></th7<>	Netherlands—1.89%				
Philippines—1.52% PLDT Inc., ADR 1,840 59,435 59,806 1.5 Sp,435 59,806 1.5 Russia—0.82% Mobile TeleSystems PJSC, ADR 2,646 28,323 32,260 0.8 South Africa—10.01% AngloGold Ashanti Ltd., ADR 7,007 109,331 163,425 4.1 Gold Fields Ltd., ADR 20,881 131,041 147,935 3.7 Sasol Ltd., ADR 2,494 93,742 81,160 2.0	VEON Ltd., ADR	20,245	65,934	74,233	1.89
PLDT Inc., ADR 1,840 59,435 59,806 1.5 Sp,435 59,806 1.5 Russia—0.82% Mobile TeleSystems PJSC, ADR 2,646 28,323 32,260 0.8 South Africa—10.01% AngloGold Ashanti Ltd, ADR 7,007 109,331 163,425 4.1 Gold Fields Ltd., ADR 20,881 131,041 147,935 3.7 Sasol Ltd., ADR 2,494 93,742 81,160 2.0			65,934	74,233	1.89
59,435 59,806 1.5 Russia—0.82% 7,046 28,323 32,260 0.8 Mobile TeleSystems PJSC, ADR 2,646 28,323 32,260 0.8 South Africa—10.01% 28,323 32,260 0.8 0.8 AngloGold Ashanti Ltd., ADR 7,007 109,331 163,425 4.1 Gold Fields Ltd., ADR 20,881 131,041 147,935 3.7 Sasol Ltd., ADR 2,494 93,742 81,160 2.0	Philippines—1.52%				
Russia—0.82% 2,646 28,323 32,260 0.8 Mobile TeleSystems PJSC, ADR 28,323 32,260 0.8 28,323 32,260 0.8 28,323 32,260 0.8 32,260 0.8 AngloGold Ashanti Lid., ADR 32,260 0.8 Gold Fields Ltd., ADR 32,260 0.8 Sasol Ltd., ADR 32,260 0.8 Sasol Ltd., ADR 32,260 0.8 Colspan="3">32,260 0.8 Sasol Ltd., ADR 30,001 163,425 4,1 Gold Fields Ltd., ADR 2,494 93,742 81,160 2.0	PLDT Inc., ADR	<u>1,8</u> 40	59,435	59,806	1.52
South Africa—10.01% 7,007 109,331 163,425 4.1 Gold Fields Ltd., ADR 20,881 131,041 147,935 3.7 Sasol Ltd., ADR 2,494 93,742 81,160 2.0			59,435	59,806	1.52
28,323 32,260 0.8 South Africa—10.01% 7,007 109,331 163,425 4.1 Gold Fields Ltd., ADR 20,881 131,041 147,935 3.7 Sasol Ltd., ADR 2,494 93,742 81,160 2.0	Russia—0.82%				
South Africa—10.01% AngloGold Ashanti Ltd., ADR 7,007 109,331 163,425 4.1 Gold Fields Ltd., ADR 20,881 131,041 147,935 3.7 Sasol Ltd., ADR 2,494 93,742 81,160 2.0	Mobile TeleSystems PJSC, ADR	2,646	28,323	32,260	0.82
AngloGold Ashanti Ltd., ADR 7,007 109,331 163,425 4.1 Gold Fields Ltd., ADR 20,881 131,041 147,935 3.7 Sasol Ltd., ADR 2,494 93,742 81,160 2.0			28,323	32,260	0.82
AngloGold Ashanti Ltd., ADR 7,007 109,331 163,425 4.1 Gold Fields Ltd., ADR 20,881 131,041 147,935 3.7 Sasol Ltd., ADR 2,494 93,742 81,160 2.0	South Africa—10.01%		·		
Gold Fields Ltd., ADR 20,881 131,041 147,935 3.7 Sasol Ltd., ADR 2,494 93,742 81,160 2.0		7,007	109,331	163,425	4.17
Sasol Ltd., ADR 2,494 93,742 81,160 2.0	Gold Fields Ltd., ADR	20,881			3.77
					2.07
			334,114	392,520	10.01

Taiwan—8.05%				
AU Optronics Corp., ADR	39,867	187,743	154,535	3.94
Chunghwa Telecom Co. Ltd., ADR	580	26,594	27,754	0.71
Silicon Motion Technology Corp., ADR	1,222	60,410	71,020	1.81
Taiwan Semiconductor Manufacturing Co. Ltd., ADR	1,214	60,315	62,272	1.59
		335,062	315,581	8.05
Turkey—2.29%				
Turkcell Iletisim Hizmetleri AS, ADR	12,543	99,872	90,013	2.29
		99,872	90,013	2.29
United States—1.80%				
Yum China Holdings Inc.	1,164	61,066	70,423	1.80
		61,066	70,423	1.80
Total investments		3,681,257	3,871,076	98.69
Transaction costs		(2,995)		
Unrealized appreciation on derivatives - see Schedule 1			21,832	0.56
Other assets, less liabilities			29,354	0.75
Total Net Assets Attributable to Holders of Redeemable Units		3,678,262	3,922,262	100.00

Schedule 1

	Credit Rating of	Settlement C	urrency	Amount C	urrency	Amount	Forward	Current	Appreciation (Depreciation)
Counterparty	Counterparty*	Date	Sell	Sold	Buy	Bought	Rate	Rate	\$
Bank of New York Mellon (The), New York	A-1+	7/31/2019	USD	2,955,837	CAD	3,890,000	0.760	0.764	21,832
									21,832

* Commercial paper rating per Standard and Poor's Commercial Paper Guide

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

	June 30	December 3
	2019 (\$)	2018 (\$
Assets		
Investments (non-derivative financial assets)	13,049,323	15,533,366
Cash	59,369	124,165
Accrued dividend receivable	160,219	173,706
Derivative assets	61,773	-
Other assets	5,769 13,336,453	4,164
Liabilities	10,000,100	10,000,101
Accrued liabilities	12,148	13,583
Distributions payable to holders of redeemable units	43,860	108,701
Derivative liabilities	-	462,433
Total net assets attributable to holders of redeemable units	56,008 13,280,445	584,717 15,250,684
Total Net Assets Attributable to Holders of Redeemable Units	13,200,443	13,230,00-
Common Class	11,597,049	13,702,299
Advisor Class	1,683,396	1,548,385
Redeemable units outstanding [note 6]		
Common Class	524,022	674,022
Advisor Class	75,979	75,979
Net assets attributable to holders of redeemable units per unit	00.40	00.00
Common Class Advisor Class	22.13 22.16	20.33
		20.38
STATEMENTS OF COMPREHENSIVE INCOME For the periods ended June 30, 2019 and 2018 (unaudited)	
	June 30	June 3
-	2019 (\$)	2018 (\$
Revenues Dividends	426 442	477 621
Other changes in fair value of investments and derivatives	426,442	477,631
Net realized gain (loss) on sale of investments	(165,132)	1,600,550
Net realized gain (loss) on derivatives	182,557	(621,887
Net realized gain (loss) on foreign exchange	(7,232)	18,433
Net change in unrealized appreciation (depreciation) of investments	740,795	(1,126,609
Net change in unrealized appreciation (depreciation) of derivatives	524,206	303,870
	1,701,636	651,988
Foreign exchange gain (loss) on cash	(2,414)	2,209
	1,699,222	654,197
Expenses [note 7]		
Management fees	45,598	96,694
Service fees	8,251	9,170
	6,711 5,395	12,280
		8,692 2,080
HST expense		
HST expense Independent Review Committee fees	1,476	
HST expense Independent Review Committee fees	1,476	1
Transaction costs [note 3 and note 9] HST expense Independent Review Committee fees Interest expense Expenses waived by manager		1 128,917
HST expense Independent Review Committee fees Interest expense Expenses waived by manager	1,476 67,431	1 128,917 (23,859
HST expense Independent Review Committee fees Interest expense	1,476 67,431 (1,476)	128,917 (23,859 105,058 549,139
HST expense Independent Review Committee fees Interest expense Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes	1,476 - 67,431 (1,476) 65,955 1,633,267 59,030	128,917 (23,859 105,058 549,139 23,887
HST expense Independent Review Committee fees Interest expense Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes Increase (Decrease) in net assets attributable to holders of redeemable units	1,476 - 67,431 (1,476) 65,955 1,633,267	128,917 (23,859 105,058 549,139 23,887
HST expense Independent Review Committee fees Interest expense Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units	1,476 67,431 (1,476) 65,955 1,633,267 59,030 1,574,237	1 128,917 (23,859 105,058 549,139 23,887 525,252
HST expense Independent Review Committee fees Interest expense Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units for each class Common Class	1,476 67,431 (1,476) 65,955 1,633,267 59,030 1,574,237 1,415,863	128,917 (23,859 105,058 549,139 23,887 525,252 472,998
HST expense Independent Review Committee fees Interest expense Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units for each class Common Class Advisor Class	1,476 67,431 (1,476) 65,955 1,633,267 59,030 1,574,237	128,917 (23,859 105,058 549,139 23,887 525,252 472,998
HST expense Independent Review Committee fees Interest expense Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units for each class Common Class Advisor Class Increase (Decrease) in net assets attributable to holders of redeemable units per unit	1,476 67,431 (1,476) 65,955 1,633,267 59,030 1,574,237 1,415,863 158,374	1 128,917 (23,859 105,058 549,138 23,887 525,252 472,998 52,254
HST expense Independent Review Committee fees Interest expense Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units for each class Common Class Advisor Class	1,476 67,431 (1,476) 65,955 1,633,267 59,030 1,574,237 1,415,863	128,917 (23,859 105,058 549,139 23,887 525,252 472,998 52,254 0.47 0.66

See accompanying notes which are an integral part of these financial statements.

On behalf of the Trustee,

FT Portfolios Canada Co.

..... Director

..... Director

First Trust AlphaDEXTM European Dividend Index ETF (CAD-Hedged) STATEMENTS OF CHANGES IN NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE UNITS For the periods ended June 30, 2019 and 2018 (unaudited)

	June 30	June 30	June 30	June 30
	2019 (\$)	2018 (\$)	2019 (\$)	2018 (\$)
	Common	Common	Advisor	Advisor
	Class	Class	Class	Class
Net assets attributable to holders of redeemable units, beginning of period	13,702,299	23,886,452	1,548,385	2,940,715
Increase (decrease) in net assets attributable to holders of redeemable units	1,415,863	472,998	158,374	52,254
Redeemable unit transactions [note 6]				
Proceeds from issuance of units	-	3,411,885	-	-
Redemption of units	(3,280,939)	(5,875,664)	-	(1,202,742)
	(3,280,939)	(2,463,779)	-	(1,202,742)
Distributions to holders of redeemable units from:				
Net investment income	(240,174)	(306,947)	(23,363)	(13,790)
	(240,174)	(306,947)	(23,363)	(13,790)
Increase (Decrease) in not except attain which is to be be done of no decreable units for the				
Increase (Decrease) in net assets attributable to holders of redeemable units for the period	(2,105,250)	(2,297,728)	135,011	(1,164,278)
Net assets attributable to holders of redeemable units, end of period	11,597,049	21,588,724	1,683,396	1,776,437
			June 30	June 30
			2019 (\$)	2018 (\$)
			Total	Total
Net assets attributable to holders of redeemable units, beginning of period	15,250,684	26,827,167		
Increase (decrease) in net assets attributable to holders of redeemable units			1,574,237	525,252
De Jeanselle unit trens estime (note Cl				
Redeemable unit transactions [note 6] Proceeds from issuance of units				3,411,885
Redemption of units			(3,280,939)	(7,078,406)
			(3,280,939)	(3,666,521)
				i
Distributions to holders of redeemable units from:			(060 507)	(220 727)
Net investment income			(263,537) (263,537)	(320,737) (320,737)
			(203,337)	(320,737)
Increase (Decrease) in net assets attributable to holders of redeemable units for the period	od		(1,970,239)	(3,462,006)
Net assets attributable to holders of redeemable units, end of period			13,280,445	23,365,161

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

	June 30 2019 (\$)	June 30 2018 (\$)
Cash flows from (used in) Operating Activities		
Increase (Decrease) in net assets attributable to holders of redeemable units	1,574,237	525,252
Adjustments for:		
Net realized (gain) loss on sale of investments	165,132	(1,600,550)
Change in unrealized (appreciation) depreciation of investments and derivatives	(1,265,001)	822,739
Dividends receivable	13,487	(58,197)
Other assets	(1,605)	(2,239)
Other liabilities	(1,435)	(983)
Purchases of investments	(5,284,623)	(12,913,202)
Proceeds from the sale of investments	8,344,329	17,133,868
	3,544,521	3,906,688
Cash flows from (used in) Financing Activities		
Amount received from the issuance of units	-	3,411,885
Amount paid on redemptions of units	(3,280,939)	(7,078,406)
Distributions paid to unitholders	(328,378)	(350,139)
	(3,609,317)	(4,016,660)
Increase (Decrease) in cash for the period	(64,796)	(109,972)
Cash, beginning of period	124,165	189,869
Cash, end of period	59,369	79,897
Dividends received, net of withholding taxes	380,899	395,547

STATEMENTS OF CASH FLOW For the periods ended June 30, 2019 and 2018 (unaudited)

A. INVESTMENT OBJECTIVE (NOTE 1) – The First Trust ETF seeks to replicate, to the extent possible, the performance of the AlphaDEX[™] European Dividend Index (the "Index"), net of expenses. The Index results from applying the AlphaDEX[™] methodology to a universe of ADRs of European companies that are listed on the NYSE, NYSE Market and NASDAQ exchanges.

B. FAIR VALUE MEASUREMENT (NOTE 5) - The following fair value hierarchy tables present information about the First Trust ETF assets measured at fair value on a recurring basis for the period ended June 30, 2019 and year ended December 31, 2018:

	Fina	Financial Assets (Liabilities) at Fair Value (\$) As at June 30, 2019				
	Level 1	Level 2	Level 3	Total		
Equities	13,049,323	_	_	13,049,323		
Derivative assets	-	61,773	_	61,773		
Derivative liabilities	-		_	_		
Total	13,049,323	61,773	_	13,111,096		
	Fina	ncial Assets (Liabil As at Decemb		ıe (\$)		
	Level 1	Level 2	Level 3	Total		
Equities	15,533,366		_	15,533,366		
Derivative assets	-	-	_	-		
Derivative liabilities	-	(462,433)	_	(462,433)		
Total	15,533,366	(462,433)	_	15,070,933		

There have been no transfers from one Level to another for the period ended June 30, 2019 and year ended December 31, 2018.

The First Trust ETF did not hold any Level 3 instruments at the beginning of, during, or at the end of either reporting period.

C. REDEEMABLE UNITS (NOTE 6) - The First Trust ETF issued (redeemed) the following units during the period ended June 30, 2019 and year ended December 31, 2018:

Redeemable Units	Common Class	Advisor Class
Outstanding units – January 1, 2018	1,024,022	125,979
Redeemable units issued	150,000	_
Redeemable units issued on reinvestments	_	_
Redeemable units redeemed	(500,000)	(50,000)
Outstanding units – December 31, 2018	674,022	75,979
Redeemable units issued	_	_
Redeemable units issued on reinvestments	_	-
Redeemable units redeemed	(150,000)	-
Outstanding units – June 30, 2019	524,022	75,979

D. MANAGEMENT FEES AND EXPENSES (NOTE 7) - Below are the current annual management fees charged to the First Trust ETF:

Annual Management Fee				
Common Class Advisor Class ¹				
0.60% 1.60%				

¹Includes a service fee of 1.00%

E. TAXATION (NOTE 8)

Tax loss carry-forwards - The net capital losses and non-capital losses as at December 31, 2018 and 2017 were as follows:

Net Capital	Losses (\$)	Non-Capita	al Losses (\$)
2018	2017	2018	2017
323,531	1,155,920	-	_

F. COMMISSION (NOTE 9) - Total commissions and other transaction costs paid or payable to dealers by the First Trust ETF for its portfolio transactions during the periods ended June 30, 2019 and 2018 are as follows:

Transaction Cost (\$)				
2019 2018				
6,711 12,280				

G. RELATED PARTY INFORMATION (NOTE 10) - The total management fees earned by the Manager for the periods ended June 30, 2019 and 2018, including amounts owing as at June 30, 2019 and 2018 are as follows:

.	ent Fee Expense Management Fee Payat (\$) (\$)		
2019	2018	2019	2018
45,598	96,694	6,655	11,773

H. FINANCIAL RISK MANAGEMENT (NOTE 11)

Market risk - As at June 30, 2019, the First Trust ETF's market risk is affected by changes in actual market prices and foreign currency movements. If the following index had increased (decreased) by 5% at June 30, 2019, with all other variables held constant, this would have approximately increased (decreased) net assets as follows:

	At June 30, 2019		At December	31, 2018
Index	5% Increase (\$)	5% Decrease (\$)	5% Increase (\$)	5% Decrease (\$)
MSCI Europe Index (Local Currency)	722,936	(722,936)	631,378	(631,378)

Currency risk - The table below summarizes the First Trust ETF's net currency exposure as at June 30, 2019 and December 31, 2018:

	At June 30, 2019		At December 31, 2018		
Currency	Net Exposure (\$)	% Net Assets	Net Exposure (\$)	% Net Assets	
United States Dollar	13,208,535	99.46	15,706,677	102.99	
Swiss Francs	(917,292)	(6.91)	(529,270)	(3.47)	
British Pound Sterling	(4,497,245)	(33.86)	(6,841,300)	(44.86)	
Euro	(6,047,653)	(45.54)	(6,919,076)	(45.37)	
Total	1,746,345	13.15	1,417,031	9.29	

As at June 30, 2019, if the exchange rate between the Canadian Dollar and the other currencies increased or decreased by 1%, with all other variables held constant, net assets would have decreased or increased by \$17,463 (December 31, 2018 - \$14,170). In practice, actual results may differ from this sensitivity analysis and the difference could be material.

Concentration Risk - The table below summarizes the concentration risk for the period ended June 30, 2019 and year ended December 31, 2018:

	As a % of net assets at redeemal	
Country	June 30, 2019	December 31, 2018
United Kingdom	34.05	40.61
Netherlands	16.00	13.98
Luxembourg	8.35	6.19
Switzerland	6.98	3.37
Italy	4.84	5.01
Ireland	4.59	4.38
Norway	4.54	3.25
Sweden	4.31	5.42
Germany	4.25	0.71
Spain	4.00	7.58
France	2.85	5.95
Russia	1.83	2.54
Belgium	0.84	-
Denmark	0.83	_
Finland	-	2.86
Total	98.26	101.85

SCHEDULE OF PORTFOLIO INVESTMENTS As at June 30, 2019 (unaudited)

	Number	Average	Fair	
	of Shares	Cost (\$)	Value (\$)	% of Total
Belgium—0.84% Anheuser-Busch InBev NV, ADR	957	109 452	110 024	0.94
Anneuser-Busch indev NV, ADR	957	108,452 108,452	110,924 110,924	0.84
Denmark—0.83%			- , -	
Novo Nordisk AS, ADR	1,651	108,195	110,352	0.83
France—2.85%		108,195	110,352	0.83
TOTAL SA, ADR	5,188	355,157	379,034	2.85
		355,157	379,034	2.85
Germany—4.25%				
Fresenius Medical Care AG & Co. KGaA, ADR SAP SE, ADR	2,140 2,533	102,161 436,188	110,080 453,778	0.83 3.42
SAF SE, ADR	2,000	538,349	563,858	4.25
Ireland—4.59%		,	,	
CRH PLC, ADR	14,205	621,450	609,221	4.59
		621,450	609,221	4.59
Italy—4.84% Eni SPA, ADR	14,859	633,376	642,718	4.84
	14,000	633,376	642,718	4.84
Luxembourg-8.35%				
ArcelorMittal	30,253	985,155	714,309	5.38
Tenaris SA, ADR	11,463	451,345 1,436,500	394,949 1,109,258	2.97 8.35
Netherlands—16.00%		1,450,500	1,109,230	0.33
ASML Holding NV, Registered	1,421	371,135	386,931	2.91
Koninklijke Philips NV, ADR	1,967	90,435	112,257	0.85
Royal Dutch Shell PLC, Class 'A', ADR	7,205	575,453	613,955	4.62
STMicroelectronics NV	17,766	315,439	409,937	3.09
Unilever NV, ADR	4,444	326,568	353,369	2.66
VEON Ltd., ADR	67,767	229,710 1,908,740	248,484 2,124,933	1.87 16.00
Norway—4.54%		1,000,140	2,124,000	10.00
Equinor ASA, ADR	23,254	648,830	602,346	4.54
		648,830	602,346	4.54
Russia—1.83% Mobile TeleSystems PJSC, ADR	19,931	228,822	242,997	1.83
	10,001	228,822	242,997	1.83
Spain—4.00%		,		
Banco Bilbao Vizcaya Argentaria SA, ADR	28,704	285,772	208,997	1.57
Banco Santander SA, ADR	35,996	274,897	215,895	1.63
Telefónica SA, ADR	9,827	131,961	106,683	0.80
		692,630	531,575	4.00
Telefonaktiebolaget LM Ericsson, Class 'B', ADR	46,052	470,482	572,920	4.31
· · · · · · · · · · · · · · · · · · ·		470,482	572,920	4.31
Switzerland—6.98%				
Logitech International SA, Registered	7,410	372,270	385,822	2.90
Novartis AG, ADR	3,640	418,683	435,253 105.803	3.28
UBS Group AG	6,818	106,906 897.859	926.878	0.80
United Kingdom—34.05%		001,000	010,010	
Barclays PLC, ADR	41,730	466,396	415,868	3.13
BP PLC, ADR	7,655	386,913	418,026	3.15
British American Tobacco PLC, ADR	12,845	733,654	586,554	4.42
BT Group PLC, ADR	12,570	291,300	210,207	1.58
Diageo PLC, ADR	1,855	375,615	418,602	3.15
GlaxoSmithKline PLC, ADR	2,017	104,131	105,707	0.80
HSBC Holdings PLC, ADR	3,823	225,288 228,831	208,967	1.57
Lloyds Banking Group PLC, ADR	54,881	,	204,109	1.54
National Grid PLC, ADR RELX Group	6,200 6,669	437,947 194,809	431,780 213,182	3.25 1.60
Royal Bank of Scotland Group PLC (The), ADR	0,009 14,247	105,004	105,973	0.80
Smith & Nephew PLC, ADR	6,321	332,822	360,410	2.71
Vodafone Group PLC, ADR	19,230	533,856	411,233	3.10
WPP PLC, ADR	5,240	481,063	431,691	3.25

Total investments	13,546,471	13,049,323	98.26
Transaction costs	(8,023)		
Unrealized appreciation on derivatives - see Schedule 1		61,773	0.46
Other assets, less liabilities		169,349	1.28
Total Net Assets Attributable to Holders of Redeemable Units	13,538,448	13,280,445	100.00

Schedule 1

	Credit							A	Appreciation
	Rating of	Settlement C	urrency	Amount C	urrency	Amount	Forward	Current (D	epreciation)
Counterparty	Counterparty*	Date	Sell	Sold	Buy	Bought	Rate	Rate	\$
Bank of New York Mellon (The), New York	A-1+	2019/07/31	CHF	682,403	CAD	923,000	0.739	0.744	5,708
Bank of New York Mellon (The), New York	A-1+	2019/07/31	EUR	3,735,004	CAD	5,604,000	0.666	0.670	32,730
Bank of New York Mellon (The), New York	A-1+	2019/07/31	EUR	319,768	CAD	477,000	0.670	0.670	23
Bank of New York Mellon (The), New York	A-1+	2019/07/31	GBP	2,702,380	CAD	4,521,000	0.598	0.601	23,312
									61,773

* Commercial paper rating per Standard and Poor's Commercial Paper Guide

First Trust Senior Loan ETF (CAD-Hedged)

	June 30	December 3
	2019 (\$)	2018 (
Assets	(*)	(
Investments (non-derivative financial assets)	63,341,980	77,895,57
Cash	6,398,910	4,720,78
Accrued interest receivable	285,902	296,87
Receivable for portfolio securities sold	-	7,120,84
Derivative assets	381,170	45,59
Other assets	32,324	20,77
	70,440,286	90,100,45
Liabilities		
Accrued liabilities	56,974	79,58
Payable for portfolio securities purchased	2,628,358	1,354,2
Distributions payable to holders of redeemable units	273,450	699,7
Derivative liabilities	-	1,787,14
Total net assets attributable to holders of redeemable units	2,958,782	3,920,69
Total Net Assets Attributable to Holders of Redeemable Units for each class	67,481,504	86,179,76
Common Class	66,369,468	85,087,17
Advisor Class	1,112,036	1,092,59
Redeemable units outstanding [note 6]	1,112,000	1,002,00
Common Class	3,590,010	4,690,01
Advisor Class	59,990	59,99
Net assets attributable to holders of redeemable units per unit	,	,
Common Class	18.49	18.1
Advisor Class	18.54	18.2
	udited)	
	June 30 2019 (\$)	June 2018
Revenues	June 30 2019 (\$)	2018
Revenues Interest income for distribution purposes	June 30	2018
Revenues Interest income for distribution purposes Other changes in fair value of investments and derivatives	June 30 2019 (\$) 2,136,014	2018 3,141,45
Revenues Interest income for distribution purposes Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments	June 30 2019 (\$) 2,136,014 404,764	2018 3,141,45 (1,488,54
Revenues Interest income for distribution purposes Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives	June 30 2019 (\$) 2,136,014 404,764 593,835	2018 3,141,45 (1,488,54 (6,594,17
Revenues nterest income for distribution purposes Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange	June 30 2019 (\$) 2,136,014 404,764 593,835 (13,756)	2018 3,141,44 (1,488,54 (6,594,17 (341,10
Revenues Interest income for distribution purposes Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments	June 30 2019 (\$) 2,136,014 404,764 593,835 (13,756) (933,298)	2018 3,141,45 (1,488,54 (6,594,17 (341,16 6,271,05
Revenues Interest income for distribution purposes Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange	June 30 2019 (\$) 2,136,014 404,764 593,835 (13,756) (933,298) 2,122,717	2018 3,141,45 (1,488,54 (6,594,17 (341,16 6,271,05 759,67
Revenues Interest income for distribution purposes Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives	June 30 2019 (\$) 2,136,014 404,764 593,835 (13,756) (933,298) 2,122,717 4,310,276	2018 3,141,45 (1,488,54 (6,594,17 (341,16 6,271,09 759,67 1,748,33
Revenues Interest income for distribution purposes Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives	June 30 2019 (\$) 2,136,014 404,764 593,835 (13,756) (933,298) 2,122,717 4,310,276 (290,295)	2018 3,141,45 (6,594,17 (341,16 6,271,00 759,67 1,748,33 371,85
Revenues Interest income for distribution purposes Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash	June 30 2019 (\$) 2,136,014 404,764 593,835 (13,756) (933,298) 2,122,717 4,310,276	2018 3,141,43 (1,488,54 (6,594,17 (341,10 6,271,00 759,67 1,748,33 371,85
Revenues Interest income for distribution purposes Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7]	June 30 2019 (\$) 2,136,014 404,764 593,835 (13,756) (933,298) 2,122,717 4,310,276 (290,295) 4,019,981	2018 3,141,48 (1,488,55 (6,594,17 (341,10 (341,10 (341,10 (5,75,6) 1,748,33 371,88 2,120,18
Revenues Interest income for distribution purposes Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees	June 30 2019 (\$) 2,136,014 404,764 593,835 (13,756) (933,298) 2,122,717 4,310,276 (290,295) 4,019,981 328,259	2018 3,141,45 (1,488,54 (6,594,11 (341,10 6,271,09 759,67 1,748,33 371,85 2,120,115 523,30
Revenues Interest income for distribution purposes Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees HST expense	June 30 2019 (\$) 2,136,014 404,764 593,835 (13,756) (933,298) 2,122,717 4,310,276 (290,295) 4,019,981 328,259 31,489	2018 3,141,44 (1,488,54 (6,594,11 (341,14 6,271,09 759,61 1,748,33 371,88 2,120,118 523,36 552,36
Revenues Interest income for distribution purposes Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees HST expense Independent Review Committee fees	June 30 2019 (\$) 2,136,014 404,764 593,835 (13,756) (933,298) 2,122,717 4,310,276 (290,295) 4,019,981 328,259 31,489 7,493	2018 3,141,44 (1,488,54 (6,594,11 (341,14 6,271,00 759,67 1,748,33 371,88 2,120,18 523,36 55,86 10,24
Revenues Interest income for distribution purposes Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees HST expense Independent Review Committee fees	June 30 2019 (\$) 2,136,014 404,764 593,835 (13,756) (933,298) 2,122,717 4,310,276 (290,295) 4,019,981 328,259 31,489	2018 3,141,45 (1,488,54 (6,594,17 (341,14 6,271,00 759,67 1,748,33 371,85 2,120,18 523,36 55,88 10,24 2,87
Revenues Interest income for distribution purposes Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees HST expense Independent Review Committee fees Service fees	June 30 2019 (\$) 2,136,014 404,764 593,835 (13,756) (933,298) 2,122,717 4,310,276 (290,295) 4,019,981 328,259 31,489 7,493 2,784	2018 3,141,45 (1,488,54 (6,594,17 (341,16 6,271,00 759,67 1,748,33 371,85 2,120,18 523,36 55,86 10,22 2,87 592,28
Revenues Interest income for distribution purposes Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees HST expense Independent Review Committee fees Service fees	June 30 2019 (\$) 2,136,014 404,764 593,835 (13,756) (933,298) 2,122,717 4,310,276 (290,295) 4,019,981 328,259 31,489 7,493 2,784 370,025	2018 3,141,43 (1,488,54 (6,594,17 (341,10 6,271,00 759,67 1,748,33 371,83 2,120,11 523,30 55,80 10,22 2,87 592,20 (10,24
Revenues Interest income for distribution purposes Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees HST expense Independent Review Committee fees Service fees Expenses waived by the manager	June 30 2019 (\$) 2,136,014 404,764 593,835 (13,756) (933,298) 2,122,717 4,310,276 (290,295) 4,019,981 328,259 31,489 7,493 2,784 370,025 (7,493)	2018 3,141,45 (1,488,54 (6,594,17 (341,16 6,271,09 759,67 1,748,33 371,85 2,120,16 523,36 55,86 10,24 2,857 592,22 (10,24 582,04
Revenues Interest income for distribution purposes Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees HST expense Independent Review Committee fees Service fees Expenses waived by the manager Increase (Decrease) in net assets attributable to holders of redeemable units	June 30 2019 (\$) 2,136,014 404,764 593,835 (13,756) (933,298) 2,122,717 4,310,276 (290,295) 4,019,981 328,259 31,489 7,493 2,784 370,025 (7,493) 362,532	2018 3,141,43 (1,488,54 (6,594,11 (341,10 6,271,09 759,63 1,748,33 371,83 2,120,113 523,30 55,81 10,24 2,83 552,22 (10,24 582,04
Revenues Interest income for distribution purposes Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees HST expense Independent Review Committee fees Service fees Expenses waived by the manager Increase (Decrease) in net assets attributable to holders of redeemable units for each class Common Class	June 30 2019 (\$) 2,136,014 404,764 593,835 (13,756) (933,298) 2,122,717 4,310,276 (290,295) 4,019,981 328,259 31,489 7,493 2,784 370,025 (7,493) 362,532 3,657,449 3,612,808	
Revenues Interest income for distribution purposes Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees HST expense Independent Review Committee fees Service fees Expenses waived by the manager Increase (Decrease) in net assets attributable to holders of redeemable units for each class Common Class Advisor Class	June 30 2019 (\$) 2,136,014 404,764 593,835 (13,756) (933,298) 2,122,717 4,310,276 (290,295) 4,019,981 328,259 31,489 7,493 2,784 370,025 (7,493) 362,532 3,657,449	2018 3,141,45 (1,488,54 (6,594,17) (341,16 6,271,05 759,67 1,748,33 371,88 2,120,18 523,36 55,86 10,24 2,83 552,28 552,22 (10,24 582,00 1,538,14 1,527,94
Revenues Interest income for distribution purposes Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees HST expense Independent Review Committee fees Service fees Expenses waived by the manager Increase (Decrease) in net assets attributable to holders of redeemable units for each class Common Class Advisor Class Increase (Decrease) in net assets attributable to holders of redeemable units per unit	June 30 2019 (\$) 2,136,014 404,764 593,835 (13,756) (933,298) 2,122,717 4,310,276 (290,295) 4,019,981 328,259 31,489 7,493 2,784 370,025 (7,493) 362,532 3,612,808 44,641	2018 3,141,45 (1,488,54 (6,594,17 (341,14 6,271,00 759,67 1,748,33 371,85 2,120,18 523,36 55,88 10,22 2,87 592,28 (10,22 582,02 1,538,14 1,527,94 10,20
Revenues Interest income for distribution purposes Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees HST expense Independent Review Committee fees Service fees Expenses waived by the manager Increase (Decrease) in net assets attributable to holders of redeemable units for each class Common Class Advisor Class	June 30 2019 (\$) 2,136,014 404,764 593,835 (13,756) (933,298) 2,122,717 4,310,276 (290,295) 4,019,981 328,259 31,489 7,493 2,784 370,025 (7,493) 362,532 3,657,449 3,612,808	2018 3,141,45 (1,488,54 (6,594,17) (341,16 6,271,05 759,67 1,748,33 371,88 2,120,18 523,36 55,86 10,24 2,83 552,28 552,22 (10,24 582,00 1,538,14 1,527,94

See accompanying notes which are an integral part of these financial statements.

On behalf of the Trustee, FT Portfolios Canada Co.

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First Trust Senior Loan ETF (CAD-Hedged) STATEMENTS OF CHANGES IN NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE UNITS

	June 30 2019 (\$) Common Class	June 30 2018 (\$) Common Class	June 30 2019 (\$) Advisor Class	June 30 2018 (\$) Advisor Class
Net assets attributable to holders of redeemable units, beginning of period	85,087,174	138,693,986	1,092,591	1,158,860
Increase (Decrease) in net assets attributable to holders of redeemable units	3,612,808	1,527,949	44,641	10,200
Redeemable unit transactions [note 6]				
Proceeds from issuance of units	937,902	2,901,979	-	
Redemption of units	(21,442,912)	(24,221,171)	-	-
· · · ·	(20,505,010)	(21,319,192)	-	-
Distributions to holders of redeemable units from:				
Net investment income	(1,825,504)	(2,420,492)	(25,196)	(19,857
	(1,825,504)	(2,420,492)	(25,190)	(19,857
	(1,020,001)	(2,120,102)	(20,100)	(10,001
Increase (Decrease) in net assets attributable to holders of redeemable units for the period	(18,717,706)	(22,211,735)	19,445	(9,657
	00.000.400	440 400 054	4 440 000	X
Net assets attributable to holders of redeemable units, end of period	66,369,468	116,482,251	1,112,036	1,149,203
			June 30	June 3
			2019 (\$)	2018 (\$
			Total	Total
Net assets attributable to holders of redeemable units, beginning of period			86,179,765	139,852,846
Increase (Decrease) in not excete attributeble to holders of redocumble units			2 657 440	4 500 440
Increase (Decrease) in net assets attributable to holders of redeemable units			3,657,449	1,538,149
Redeemable unit transactions [note 6]				
Proceeds from issuance of units			937,902	2,901,979
Redemption of units			(21,442,912)	(24,221,171
			(20,505,010)	(21,319,192
Distributions to holders of redeemable units from:			(1.050 555)	(0.440
Net investment income			(1,850,700)	(2,440,349
			(1,850,700)	(2,440,349
Increase (Decrease) in net assets attributable to holders of redeemable units for the period			(18,698,261)	(22,221,392
·				
Net assets attributable to holders of redeemable units, end of period			67,481,504	117,631,454

First Trust Senior Loan ETF (CAD-Hedged)

STATEMENTS OF CASH FLOW For the periods ended June 30, 2019 and 2018 (unaudited)

	June 30 2019 (\$)	June 30 2018 (\$)
Cash flows from (used in) Operating Activities		
Increase (Decrease) in net assets attributable to holders of redeemable units	3,657,449	1,538,149
Adjustments for:		
Net realized (gain) loss on sale of investments	(404,764)	1,488,547
Change in unrealized (appreciation) depreciation of investments and derivatives	(1,189,419)	(7,030,767)
Interest receivable	10,977	66,584
Other assets	(11,547)	(12,608)
Other liabilities	(22,609)	(25,852)
Purchases of investments	(20,293,269)	(104,426,843)
Proceeds from the sale of investments	42,713,265	127,512,049
	24,460,083	19,109,259
Cash flows from (used in) Financing Activities		
Amount received from the issuance of units	937,902	2,901,979
Amount paid on redemptions of units	(21,442,912)	(24,221,171)
Distributions paid to unitholders	(2,276,951)	(2,444,549)
	(22,781,961)	(23,763,741)
Increase (Decrease) in cash for the period	1,678,122	(4,654,482)
Cash, beginning of period	4,720,788	14,580,343
Cash, end of period	6,398,910	9,925,861
Interest received	2,146,991	3,208,038

A. INVESTMENT OBJECTIVE (NOTE 1) – The First Trust ETF seeks to provide unitholders with a high level of current income by investing primarily in a diversified portfolio of senior floating rate loans and debt securities, with capital appreciation as a secondary objective. The First Trust ETF invests primarily in senior loans, which are generally rated below investment grade debt. Settlement periods for senior secured loans may be longer than for other types of debt securities, such as corporate bonds. The First Trust ETF is not a substitute for holding cash or money market securities.

B. FAIR VALUE MEASUREMENT (NOTE 5) - The following fair value hierarchy tables present information about the First Trust ETF assets measured at fair value on a recurring basis for the period ended June 30, 2019 and year ended December 31, 2018:

	Financial Assets (Liabilities) at Fair Value (\$) As at June 30, 2019					
	Level 1	Level 2	Level 3	Total		
Bonds and Senior Loans	-	63,300,700	_	63,300,700		
Equities	-	-	41,280	41,280		
Derivative assets	_	381,170	_	381,170		
Derivative liabilities	-	-	_	_		
Total	1	63,681,870	41,280	63,723,150		
	Fina	ncial Assets (Liabi As at Decem		ue (\$)		
	Level 1	Level 2	Level 3	Total		
Bonds and Senior Loans	-	77,848,317	_	77,848,317		
Equities	-		47,259	47,259		
Derivative assets	_	45,594	_	45,594		
Derivative liabilities	-	(1,787,141)	_	(1,787,141)		
Total	_	76,106,770	47,259	76,154,029		

There have been no transfers from one Level to another for the period ended June 30, 2019 and year ended December 31, 2018. All fair value measurements above are recurring. The reconciliation of investments measured at fair value using unobservable inputs (Level 3) is presented below.

Redeemable Units	June 30, 2019	December 31, 2018
Beginning Balance	47,259	_
Purchases	_	49,465
Sales	_	_
Net Transfers	_	_
Realized Gains (Losses)	-	-
Change in Unrealized Appreciation (Depreciation)	(5,979)	(2,206)
Ending Balance	41,280	47,259

As at June 30, 2019, Level 3 investments were not significant to the First Trust ETF. Equity positions are classified as Level 1 when the security is actively traded, and a reliable price is observable. If equities do not trade frequently and observable prices are not available, fair value is determined using observable market data (e.g. transactions for similar securities of the same issuer) and the fair value is classified as Level 2, unless the determination of fair value requires significant unobservable data, in which case the measurement is classified as Level 3.

The Level 3 investment is valued using a broker quote received through a service provider which is indicative of fair value. The unobservable input used to value the security is the broker quote. The effect of a change in input by 5% increase/decrease will increase/decrease fair value by \$2,064 (December 31, 2018 – \$2,363).

C. REDEEMABLE UNITS (NOTE 6) - The First Trust ETF issued (redeemed) the following units during the period ended June 30, 2019 and year ended December 31, 2018:

Redeemable Units	Common Class	Advisor Class
Outstanding units – January 1, 2018	7,190,010	59,990
Redeemable units issued	450,000	_
Redeemable units issued on reinvestments	_	_
Redeemable units redeemed	(2,950,000)	-
Outstanding units – December 31, 2018	4,690,010	59,990
Redeemable units issued	50,000	_
Redeemable units issued on reinvestments	_	_
Redeemable units redeemed	(1,150,000)	_
Outstanding units June 30, 2019	3,590,010	59,990

D. MANAGEMENT FEES AND EXPENSES (NOTE 7) - Below are the current annual management fees charged to the First Trust ETF:

Annual Management Fee				
Common Class Advisor Class ¹				
0.85% 1.35%				

¹Includes a service fee of 0.50%

E. TAXATION (NOTE 8)

Tax loss carry-forwards - The net capital losses and non-capital losses as at December 31, 2018 and 2017 were as follows:

Net Capital Losses (\$)		Non-Capital Losses (\$)		
2018	2017	2018 2017		
10,869,375	3,253,723	_	_	

F. COMMISSION (NOTE 9) - Total commissions and other transaction costs paid or payable to dealers by the First Trust ETF for its portfolio transactions during the periods ended June 30, 2019 and 2018 are as follows:

Transaction Cost (\$)				
2019 2018				
N/A	N/A			

G. RELATED PARTY INFORMATION (NOTE 10) - The total management fees earned by the Manager for the periods ended June 30, 2019 and 2018, including amounts owing as at June 30, 2019 and 2018 are as follows:

Management	Fee Expense \$)	Management Fee Payable (\$)	
2019	2018	2019	2018
328,259	523,360	48,000	83,227

H. FINANCIAL RISK MANAGEMENT (NOTE 11)

Interest rate risk - The table below summarizes the First Trust ETF's exposure to Senior Loans and High Yield bonds as at June 30, 2019 and December 31, 2018:

		At June 30, 2019							
	Less than 1 year (\$)	1-3 years (\$)	3-5 years (\$)	>5 years (\$)	Total (\$)				
High Yield Bonds and Senior Loans	_	6,227,209	25,640,539	31,432,952	63,300,700				
Total	-	6,227,209	25,640,539	31,432,952	63,300,700				
		At December 31, 2018							
	Less than 1 year (\$)	1-3 years (\$)	3-5 years (\$)	>5 years (\$)	Total (\$)				
High Yield Bonds and Senior Loans	379,634	2,273,483	18,431,374	56,763,826	77,848,317				
Total	379,634	2,273,483	18,431,374	56,763,826	77,848,317				

At June 30, 2019, the weighted average duration of the First Trust ETF was 0.38 years (December 31, 2018 – 0.36 years). If interest rates increased or decreased by 1% at June 30, 2019, with all other variables remaining constant, net assets would have decreased or increased by approximately \$663,007 (December 31, 2018 - \$778,483). In practice, the actual results may differ from this sensitivity analysis and the difference could be material.

Credit risk – Below are the First Trust ETF's breakdown by credit rating as at June 30, 2019 and December 31, 2018:

	As a % of net assets attributable to holders of redeemable units		
Debt Securities by S&P Rating	June 30, 2019	December 31, 2018	
BBB+	_	-	
BBB	_	-	
BBB-	3.38	5.34	
BB+	1.51	3.03	
BB	5.90	7.26	
BB-	10.31	12.82	
B+	24.94	22.12	
В	28.31	27.35	
В-	16.39	11.21	
CCC+	2.72	0.26	
CCC	0.36	0.28	
CCC-	_	-	
CC	_	-	
С	_	-	
D	-	0.62	
NR	0.06	0.03	

Currency risk - The table below summarizes the First Trust ETF's net currency exposure as at June 30, 2019 and December 31, 2018:

	At June 3	0, 2019	At December 31, 2018		
Currency	Net Exposure (\$) % Net Assets		Net Exposure (\$)	% Net Assets	
United States Dollar	(1,416,233)	(2.10)	(542,295)	(0.63)	

As at June 30, 2019, if the exchange rate between the Canadian Dollar and the other currencies increased or decreased by 1%, with all other variables held constant, net assets would have decreased or increased by \$14,162 (December 31, 2018 - \$5,423). In practice, actual results may differ from this sensitivity analysis and the difference could be material.

Concentration Risk - The table below summarizes the concentration risk for the period ended June 30, 2019 and year ended December 31, 2018:

	As a % of net assets attributable to holders of redeemable units				
Sector	June 30, 2019	December 31, 2018			
Health Care	34.31	31.06			
Consumer Discretionary	14.78	17.17			
Information Technology	12.37	14.75			
Financials	11.26	8.44			
Communication Services	7.75	5.21			
Industrials	6.90	7.41			
Materials	3.69	2.25			
Consumer Staples	1.59	1.02			
Energy	1.21	3.07			
Total	93.87	90.39			

Below are the First Trust ETF's breakdown by geographic exposure as at June 30, 2019 and December 31, 2018:

	As a % of net assets at redeema	
Country	June 30, 2019	December 31, 2018
United States	87.04	82.83
Canada	5.24	5.60
Ireland	0.55	0.56
Luxembourg	0.42	0.21
Spain	0.34	0.27
Netherlands	0.15	0.23
United Kingdom	0.14	0.69
Total	93.87	90.39

SCHEDULE OF PORTFOLIO INVESTMENTS As at June 30, 2019 (unaudited)

			Number of Shares	Average Cost (\$)	Fair Value (\$)	% of Tota
Equities - 0.06%			0. 01101 65	0001 (4)		,. or 10ta
Ascent Resources - Marcellus LLC			11,973	49,069	41,158	0.06
Ascent Resources - Marcellus LLC, Warrants			3,100	396 49,465	122 41,280	0.00
		Coupon		49,405	41,200	0.06
Link Mald Davids 7 500/	Par Value USD	Rate/Yield	Maturity Date	Average Cost (\$)	Fair Value (\$)	% of Tota
High Yield Bonds - 7.56% Berry Global Escrow Corp., Callable	109,000	4.875%	15-Jul-26	146,670	146,131	0.22
Boyd Gaming Corp., Callable	100,000	6.875%	15-May-23	136,125	135,702	0.20
Calpine Corp., Callable	204,000	5.375%	15-Jan-23	272,686	270,918	0.40
CSC Holdings LLC, Callable	68,000	5.125%	15-Dec-21	89,348	89,272	0.13
CSC Holdings LLC, Callable	177,000	5.500%	15-May-26	229,341	243,658	0.36
Diamond 1 Finance Corp. / Diamond 2 Finance Corp., Callable	300,000	7.125%	15-Jun-24	426,509	414,761	0.61
Eldorado Resorts Inc., Callable	100,000	7.000%	01-Aug-23	137,777	137,175	0.20
Golden Nugget Inc., Callable Level 3 Financing Inc., Callable	47,000 13,000	6.750% 5.375%	15-Oct-24 15-Aug-22	63,792 17,478	63,549 17,088	0.03
MPH Acquisition Holdings LLC, Callable	500,000	7.125%	01-Jun-24	669,226	617,256	0.00
Nexstar Escrow Corp., Callable	750,000	5.625%	01-Aug-24	1,010,292	1,019,937	1.51
Nexstar Escrow Inc., Callable	50,000	5.625%	15-Jul-27	66,803	67,196	0.10
Peabody Securities Finance Corp., Callable	500,000	6.000%	31-Mar-22	666,200	672,781	1.00
Realogy Group LLC / Realogy Co-Issuer Corp., Callable	17,000	5.250%	01-Dec-21	21,916	21,483	0.03
Sinclair Television Group Inc., Callable	250,000	5.625%	01-Aug-24	332,467	335,572	0.50
Tenet Healthcare Corp., Callable	500,000	8.125%	01-Apr-22	703,211	689,151	1.02
TRI Pointe Holdings Inc.	125,000	5.875%	15-Jun-24	171,932	169,374	0.25
Service Lasera 00 250/				5,161,773	5,111,004	7.56
Senior Loans - 86.25% 1011778 B.C. ULC	257,144	3.250%	15-Feb-24	337,641	333,937	0.49
21st Century Oncology Inc.	929,910	7.125%	16-Jan-23	1,138,381	1,051,844	1.56
Air Medical Group Holdings Inc.	154,443	4.250%	28-Apr-22	196,588	190,152	0.28
Air Medical Group Holdings Inc.	125,600	5.250%	14-Mar-25	154,340	154,281	0.23
Air Methods Corp.	709,052	4.500%	21-Apr-24	932,041	750,185	1.1
Akorn Inc.	359,342	8.000%	16-Apr-21	376,203	435,872	0.65
Albertson's LLC	546,324	3.750%	22-Jun-23	734,730	714,365	1.06
Alight Inc.	442,922	3.000%	01-May-24	587,575	577,250	0.86
AlixPartners LLP	981,143	2.750%	04-Apr-24	1,227,451	1,280,397	1.90
Alliant Holdings Intermediate LLC	387,090	3.000%	09-May-25	497,160	491,761	0.73
Alliant Holdings Intermediate LLC	56,154	3.250%	10-May-25	74,917	72,480	0.11
AMC Entertainment Holdings Inc. AmWINS Group Inc.	321,195 1,008,222	3.000% 3.750%	22-Apr-26 25-Jan-24	424,813	419,359	0.62 1.94
Aniving Gloup Inc. Applied Systems Inc.	316,872	4.000%	13-Sep-24	1,292,041 391,691	1,309,859 410,985	0.61
Applied Systems Inc.	182,885	8.000%	13-Sep-25	222,836	241,593	0.36
Asurion LLC	803,678	3.000%	04-Aug-22	1,026,071	1,049,446	1.56
Asurion LLC	117,000	6.500%	31-Jul-25	149,499	155,229	0.23
Avast Software BV (Sybil)	75,714	3.250%	30-Sep-23	99,714	98,842	0.15
Beacon Roofing Supply Inc.	63,137	2.250%	02-Jan-25	78,492	81,606	0.12
Berlin Packaging LLC	555,219	3.000%	07-Nov-25	712,400	704,868	1.04
Berry Global Inc.	528,333	2.500%	30-Jun-26	709,148	686,766	1.02
BJ's Wholesale Club Inc.	149,623	3.000%	03-Feb-24	194,653	195,959	0.29
Cablevision (CSC Holdings Inc.)	111,701	2.250%	17-Jul-25	144,967	143,763	0.2
Cablevision (CSC Holdings Inc.)	208,607	2.500%	25-Jan-26	259,061	269,278	0.40
CCC Information Services Inc. CDRH Parent Inc. (Healogics, Inc.)	225,723 1,033,072	3.750% 5.250%	26-Apr-24 01-Jul-21	299,638 1,103,563	291,235 1,084,546	0.43 1.6 ⁷
CenturyLink Inc. (Qwest)	714,700	2.750%	31-Jan-25	918,357	913,063	1.3
Change Healthcare Holdings LLC	1,340,500	3.750%	01-Mar-24	1,746,640	1,740,759	2.58
CHG Healthcare Services Inc.	767,933	4.000%	07-Jun-23	990,098	998,819	1.48
Citadel Securities L.P.	406,759	3.500%	28-Feb-26	532,821	532,672	0.79
ClubCorp Holdings Inc.	1,206,692	2.750%	18-Sep-24	1,528,034	1,462,703	2.1
CommScope Inc.	119,079	3.250%	15-Feb-26	158,109	155,317	0.23
Concentra Inc.	415,675	2.750%	01-Jun-22	544,950	543,667	0.8
Cumulus Media Holdings Inc.	65,904	5.500%	15-May-22	84,801	86,196	0.13
Cushman & Wakefield (DTZ U.S. Borrower LLC)	73,521	3.250%	21-Aug-25	96,466	95,839	0.14
Duff & Phelps Corporation (Deerfield Dakota)	1,059,203	4.250%	13-Feb-25	1,355,993	1,342,249	1.99
DuPage Medical Group (Midwest Physician Administrative Services LLC)	849,127	3.500%	15-Aug-24	1,065,994	1,082,318	1.60
Dynatrace LLC	717,616	3.250%	22-Aug-25	935,306	937,170	1.39
Endo Luxembourg Finance Co. I SARL	1,295,293	5.000%	29-Apr-24	1,719,184	1,588,826	2.35

Inrealized appreciation on derivatives - see Schedule 1 Other assets, less liabilities					381,170 3,758,354	0.56 5.57
otal investments				64,753,611	63,341,980	93.87
				59,542,373	58,189,696	86.25
irgin Media Finance PLC	70,000	2.500%	15-Jan-26	88,573	91,272	0.14
/ertafore Inc.	920,411	3.250%	15-Jun-25	1,185,379	1,156,605	1.71
/erscend Holding Corp.	138,957	4.500%	27-Aug-25	181,152	181,858	0.27
(ersant Health (Wink Holdco Inc.)	781,509	4.000%	02-Dec-24	1,000,416	998,865	1.48
aleant Pharmaceuticals International Inc.	1,121,050	3.000%	01-Jun-25	1,446,641	1,467,161	2.17
ISI Inc. of New York	1,113,328	3.000%	15-May-24	1,489,224	1,419,688	2.10
J.S. Renal Care Inc.	241,975	5.000%	30-Jun-26	318,058	310,591	0.46
win River Worldwide Holding Inc.	81,600	2.750%	15-May-26	109,018	106,547	0.16
ransDigm Inc.	159,504	2.500%	30-May-25	205,702	203,830	0.30
eam Health Inc.	643,826	3.750%	06-Feb-24	841,325	745,108	1.10
SUSE (Marcel Lux IV SARL)	218,550	3.250%	15-Mar-26	284,619	280,957	0.42
Surgery Centers Holdings Inc.	820,157	4.250%	31-Aug-24	1,081,306	1,034,652	1.53
stars Group Holdings BV (Amaya)	1,251,447	3.500%	10-Jul-25	1,637,923	1,637,980	2.44
Sotera Health Holdings LLC (Sterigenics)	1,188,457	4.000%	15-May-22	1,580,065	1,532,998	2.27
cientific Games International Inc.	219,286	2.750%	14-Aug-24	287,379	282,580	0.42
liverbed Technology, Inc.	780,831	4.250%	24-Apr-22	1,018,452	881,090	1.31
Reynolds Group Holdings Inc.	734,276	2.750%	05-Feb-23	938,505	953,590	1.41
Realogy Group LLC	494,975	3.000%	08-Feb-25	649,442	615,785	0.91
Quikrete Holdings, Inc.	1,055,038	2.750%	15-Nov-23	1,421,250	1,355,913	2.01
Vik Technologies (Project Alpha Intermediate Holding Inc.)	87,820	4.250%	26-Apr-24	116,212	114,142	0.52
Vik Technologies (Project Alpha Intermediate Holding Inc.)	275,821	4.500%	26-Apr-24	367,493	349,461	0.50
Power Solutions (Panther BF Aggregator 2 L.P.)	359,349 154,500	3.500%	30-Apr-26	467,840 204,140	407,592 200,683	0.69
eabody Energy Corp. harmaceutical Product Development Inc. (PPDI)	76,496 359,349	2.750%	31-Mar-25 18-Aug-22	97,117 467,840	99,705 467,592	0.15
Parexel International Corp. Peabody Energy Corp.	501,557 76,496	2.750% 2.750%	27-Sep-24 31-Mar-25	629,269 97,117	628,316 99,705	0.93
-						1.12
ackers Holdings LLC	1,169,704 587,568	3.250% 4.000%	31-May-25 04-Dec-24	1,512,558 755,344	757,185	2.18
lexstar Broadcasting Inc.)rtho-Clinical Diagnostics Inc.	869,565 1,169,704	2.750% 3.250%	15-Jul-26 31-May-25	1,141,179 1,512,558	1,134,469	1.68 2.18
Aultiplan Inc (MPH Acquisition Holdings LLC)		3.750% 2.750%	15-Jul-26	1,232,181	1,144,171 1,134,469	
/itchell International Inc.	313,121 915,227	3.250%	30-1Nov-24 07-Jun-23	405,885	390,644	0.58
/isys Financial Software Ltd. (Almonde Inc.) (Finastra)	1,016,694	4.500%	13-Jun-24 30-Nov-24	1,316,180	1,295,544	1.92
/icro Focus International (MA Financeco LLC)	810,286	2.500%	21-Jun-24	1,020,587	1,038,562	1.54
IGM Growth Properties Operating Partnership L.P.	69,107	2.000%	23-Mar-25	88,449	89,863	0.13
Aesser Industries USA Inc.	141,004	2.500%	30-Sep-25	180,095	181,998	0.27
Allinckrodt International Finance SA	130,942	3.750%	24-Feb-25	165,065	154,060	0.23
Aallinckrodt International Finance SA	182,533	3.500%	24-Sep-24	228,508	214,434	0.32
umileds (Bright Bidco BV)	505,026	4.500%	30-Jun-24	645,726	465,431	0.69
RB Holding Corp. (Arby's / Inspire Brands)	125,173	4.250%	18-Jan-25	156,194	161,693	0.24
nformatica Corp.	486,193	3.250%	06-Aug-22	607,489	636,962	0.94
HeartCommunications Inc.	564,000	4.000%	01-May-26	763,625	739,280	1.10
AA Spinco Inc.	8,800	2.250%	22-May-26	11,787	11,553	0.02
lyland Software Inc.	54,000	4.000%	01-Jul-24	70,371	70,185	0.10
IUB International Ltd.	629,062	3.000%	25-Apr-25	811,373	802,534	1.19
Grifols Worldwide Operations USA Inc.	175,950	2.250%	31-Jan-25	220,726	229,655	0.34
BoodRX Inc.	275,855	3.000%	15-Oct-25	356,303	357,973	0.53
Golden Nugget Inc.	575,028	3.500%	04-Oct-23	724,882	746,100	1.11
FL Environmental Inc.	496,921	4.000%	31-May-25	661,855	639,589	0.95
Sentiva Health Services Inc. (Kindred at Home)	96,666	3.750%	30-Jun-25	127,309	126,588	0.19
Bates Global LLC	919,560	3.750%	31-Mar-24	1,178,674	1,195,720	1.77
Barda World Security Corporation	334,049	4.500%	26-May-24	424,309	433,990	0.64
inancial & Risk US Holdings Inc.	273,738	3.750%	01-Oct-25	354,532	347,383	0.5

Schedule 1

	Credit Rating of	Settlement C	urrency	Amount C	urrency	Amount	Forward	Current	Appreciation (Depreciation)
Counterparty	Counterparty*	Date	Sell	Sold	Buy	Bought	Rate	Rate	\$
Canadian Imperial Bank of Commerce	A-1	2019/07/31	USD	52,315,455	CAD	68,844,000	0.760	0.764	381,170
									381,170

64,753,611

67,481,504

100.00

* Commercial paper rating per Standard and Poor's Commercial Paper Guide

Total Net Assets Attributable to Holders of Redeemable Units

First Trust Short Duration High Yield Bond ETF (CAD-Hedged)

	June 30	December 3 ^r
	2019 (\$)	2018 (\$
Assets	(+)	(
nvestments (non-derivative financial assets)	12,343,187	12,408,059
Cash	1,494,512	1,355,772
ccrued interest receivable	136,636	160,311
Receivable for portfolio securities sold	-	28,803
Derivative assets	66,740	
Other assets	2,322	700
	14,043,397	13,953,645
iabilities		
Accrued liabilities	24,416	27,219
Payable for portfolio securities purchased	10,193	84,759
Distributions payable	55,500	138,200
Derivative liabilities	-	273,804
	90,109	523,982
Fotal net assets attributable to holders of redeemable units	13,953,288	13,429,663
Net assets attributable to holders of redeemable units per class		
Advisor Class	9,335,768	9,004,652
Common Class	4,617,520	4,425,011
Redeemable units outstanding [note 6]		
Advisor Class	503,190	504,440
Common Class	225,301	224,171
Net assets attributable to holders of redeemable units per unit		
Advisor Class	18.55	17.85
Common Class	20.49	19.74
STATEMENTS OF COMPREHENSIVE INCOME For the periods ended June 30, 2019 and 2018 (u		
STATEMENTS OF COMPREHENSIVE INCOME For the periods ended June 30, 2019 and 2018 (u	naudited) June 30	June 3
	naudited)	June 3
Revenues	naudited) June 30 2019 (\$)	June 3 2018 (\$
Revenues Interest income for distribution purposes	naudited) June 30	June 3 2018 (\$
Revenues Interest income for distribution purposes Other changes in fair value of investments and derivatives	naudited) June 30 2019 (\$) 422,745	June 3 2018 (\$ 551,172
Revenues nterest income for distribution purposes Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments	naudited) June 30 2019 (\$) 422,745 (51,314)	June 3 2018 (\$ 551,172 3,258
Revenues nterest income for distribution purposes Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives	naudited) June 30 2019 (\$) 422,745 (51,314) 143,362	June 3 2018 (\$ 551,172 3,258 (1,072,176
Revenues Interest income for distribution purposes Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange	naudited) June 30 2019 (\$) 422,745 (51,314) 143,362 (11,739)	June 3 2018 (\$ 551,172 3,258 (1,072,176 (50,032
Revenues Interest income for distribution purposes Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments	naudited) June 30 2019 (\$) 422,745 (51,314) 143,362 (11,739) 161,108	June 3 2018 (\$ 551,172 3,258 (1,072,176 (50,032 466,573
Revenues nterest income for distribution purposes Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange	naudited) June 30 2019 (\$) 422,745 (51,314) 143,362 (11,739) 161,108 340,544	June 3 2018 (\$ 551,172 3,256 (1,072,176 (50,032 466,573 128,284
Revenues nterest income for distribution purposes Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives	naudited) June 30 2019 (\$) 422,745 (51,314) 143,362 (11,739) 161,108 340,544 1,004,706	June 3 2018 (\$ 551,172 3,258 (1,072,176 (50,032 466,573 128,284 27,079
Revenues Interest income for distribution purposes Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives	naudited) June 30 2019 (\$) 422,745 (51,314) 143,362 (11,739) 161,108 340,544 1,004,706 (62,264)	June 3 2018 (\$ 551,172 3,258 (1,072,176 (50,032 466,573 128,284 27,079 58,814
Revenues Interest income for distribution purposes Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Toreign exchange gain (loss) on cash	naudited) June 30 2019 (\$) 422,745 (51,314) 143,362 (11,739) 161,108 340,544 1,004,706	June 3 2018 (§ 551,172 3,258 (1,072,176 (50,032 466,573 128,284 27,079 58,814
Revenues Interest income for distribution purposes Dther changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7]	naudited) June 30 2019 (\$) 422,745 (51,314) 143,362 (11,739) 161,108 340,544 1,004,706 (62,264) 942,442	June 3 2018 (\$ 551,172 3,258 (1,072,176 (50,032 466,573 128,284 27,076 58,814 85,893
Revenues Interest income for distribution purposes Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Wanagement fees	naudited) June 30 2019 (\$) 422,745 (51,314) 143,362 (11,739) 161,108 340,544 1,004,706 (62,264) 942,442 53,943	June 3 2018 (\$ 551,172 3,258 (1,072,176 (50,032 466,573 128,284 27,079 58,814 85,893 79,452
Revenues Interest income for distribution purposes Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives =	naudited) June 30 2019 (\$) 422,745 (51,314) 143,362 (11,739) 161,108 340,544 1,004,706 (62,264) 942,442 53,943 23,194	June 3 2018 (\$ 551,172 3,258 (1,072,176 (50,032 466,573 128,284 27,079 58,814 85,893 79,452 28,767
Revenues Interest income for distribution purposes Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Wanagement fees Service fees HST expense	naudited) June 30 2019 (\$) 422,745 (51,314) 143,362 (11,739) 161,108 340,544 1,004,706 (62,264) 942,442 53,943 23,194 8,202	June 3 2018 (\$ 551,172 3,258 (1,072,176 (50,032 466,573 128,284 27,079 58,814 85,893 79,452 28,767 11,224
Revenues Interest income for distribution purposes Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Service fees HST expense Independent Review Committee fees	naudited) June 30 2019 (\$) 422,745 (51,314) 143,362 (11,739) 161,108 340,544 1,004,706 (62,264) 942,442 53,943 23,194 8,202 1,349	June 3 2018 (\$ 551,172 3,258 (1,072,176 (50,032 466,573 128,284 27,079 58,814 85,893 79,452 28,767 11,224
Revenues Interest income for distribution purposes Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Wanagement fees Service fees 1ST expense ndependent Review Committee fees	naudited) June 30 2019 (\$) 422,745 (51,314) 143,362 (11,739) 161,108 340,544 1,004,706 (62,264) 942,442 53,943 23,194 8,202 1,349 490	June 3 2018 (§ 551,172 3,258 (1,072,176 (50,032 466,573 128,284 27,079 58,814 85,893 79,452 28,767 11,224 1,557
Revenues Interest income for distribution purposes Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Wanagement fees Service fees HST expense Independent Review Committee fees Iransaction costs [note 3 and note 9]	naudited) June 30 2019 (\$) 422,745 (51,314) 143,362 (11,739) 161,108 340,544 1,004,706 (62,264) 942,442 53,943 23,194 8,202 1,349 490 87,178	June 3 2018 (\$ 551,172 3,258 (1,072,176 (50,032 466,573 128,284 27,079 58,814 85,893 79,452 28,767 11,224 1,557
Revenues Interest income for distribution purposes Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on derivatives Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Service fees IST expense Independent Review Committee fees Transaction costs [note 3 and note 9]	naudited) June 30 2019 (\$) 422,745 (51,314) 143,362 (11,739) 161,108 340,544 1,004,706 (62,264) 942,442 53,943 23,194 8,202 1,349 490 87,178 (1,349)	June 3 2018 (\$ 551,172 3,258 (1,072,176 (50,032 466,573 128,284 27,079 58,814 85,893 79,452 28,767 11,224 1,557
Revenues Interest income for distribution purposes Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Service fees HST expense Independent Review Committee fees Transaction costs [note 3 and note 9] Expenses waived by manager	naudited) June 30 2019 (\$) 422,745 (51,314) 143,362 (11,739) 161,108 340,544 1,004,706 (62,264) 942,442 53,943 23,194 8,202 1,349 490 87,178 (1,349) 85,829	June 3 2018 (\$ 5551,172 3,258 (1,072,176 (50,032 466,573 128,284 27,079 58,814 85,893 79,452 28,767 11,224 1,557 11,224 1,557 119,443
Revenues Interest income for distribution purposes Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Wanagement fees Service fees 1ST expense Independent Review Committee fees Irransaction costs [note 3 and note 9] Expenses waived by manager	naudited) June 30 2019 (\$) 422,745 (51,314) 143,362 (11,739) 161,108 340,544 1,004,706 (62,264) 942,442 53,943 23,194 8,202 1,349 490 87,178 (1,349)	June 3 2018 (\$ 551,172 3,258 (1,072,176 (50,032 466,573 128,284 27,079 58,814 85,893 79,452 28,767 11,224 1,557 1121,000 (1,557 119,443 (33,550
Revenues Interest income for distribution purposes Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Wanagement fees Service fees HST expense Independent Review Committee fees Transaction costs [note 3 and note 9] Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes	naudited) June 30 2019 (\$) 422,745 (51,314) 143,362 (11,739) 161,108 340,544 1,004,706 (62,264) 942,442 53,943 23,194 8,202 1,349 490 87,178 (1,349) 85,829 856,613 -	June 3 2018 (\$ 551,172 3,258 (1,072,176 (50,032 466,573 128,284 27,079 58,814 85,893 79,452 28,767 11,224 1,557 121,000 (1,557 119,443 (33,550 211
Revenues Interest income for distribution purposes Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Service fees HST expense Independent Review Committee fees Transaction costs [note 3 and note 9] Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes Increase (Decrease) in net assets attributable to holders of redeemable units	naudited) June 30 2019 (\$) 422,745 (51,314) 143,362 (11,739) 161,108 340,544 1,004,706 (62,264) 942,442 53,943 23,194 8,202 1,349 490 87,178 (1,349) 85,829	June 3 2018 (\$ 551,172 3,258 (1,072,176 (50,032 466,573 128,284 27,079 58,814 85,893 79,452 28,767 11,224 1,557 121,000 (1,557 119,443 (33,550 211
Revenues Interest income for distribution purposes Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Service fees 1ST expense Independent Review Committee fees Transaction costs [note 3 and note 9] Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes Increase (Decrease) in net assets attributable to holders of redeemable units for each class	naudited) June 30 2019 (\$) 422,745 (51,314) 143,362 (11,739) 161,108 340,544 1,004,706 (62,264) 942,442 53,943 23,194 8,202 1,349 490 87,178 (1,349) 85,829 856,613 - -	June 3 2018 (\$ 551,172 3,258 (1,072,176 (50,032 466,573 128,284 27,079 58,814 85,893 79,452 28,767 11,224 1,557 119,443 (33,550 211 (33,359
Revenues Interest income for distribution purposes Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Wanagement fees Service fees HST expense Independent Review Committee fees Transaction costs [note 3 and note 9] Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes Increase (Decrease) in net assets attributable to holders of redeemable units for each class Advisor Class	naudited) June 30 2019 (\$) 422,745 (51,314) 143,362 (11,739) 161,108 340,544 1,004,706 (62,264) 942,442 53,943 23,194 8,202 1,349 490 87,178 (1,349) 85,829 856,613 	June 3 2018 (\$ 551,172 3,258 (1,072,176 (50,032 466,573 128,284 27,079 58,814 85,893 79,452 28,767 11,224 1,557 119,443 (33,550 211 (33,339 (31,339
Revenues Interest income for distribution purposes Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Service fees HST expense Independent Review Committee fees Transaction costs [note 3 and note 9] Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes Increase (Decrease) in net assets attributable to holders of redeemable units for each class Advisor Class	naudited) June 30 2019 (\$) 422,745 (51,314) 143,362 (11,739) 161,108 340,544 1,004,706 (62,264) 942,442 53,943 23,194 8,202 1,349 490 87,178 (1,349) 85,829 856,613 - -	June 3 2018 (\$ 551,172 3,258 (1,072,176 (50,032 466,573 128,284 27,079 58,814 85,893 79,452 28,767 11,224 1,557 119,443 (33,550 211 (33,339 (31,339
Revenues Interest income for distribution purposes Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Wanagement fees Service fees 1ST expense Inder Review Committee fees Transaction costs [note 3 and note 9] Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes Increase (Decrease) in net assets attributable to holders of redeemable units for each class Advisor Class Common Class Increase (Decrease) in net assets attributable to holders of redeemable units for each class Advisor Class Common Class Increase (Decrease) in net assets attributable to holders of redeemable units for each class Advisor Class Common Class Increase (Decrease) in net assets attributable to holders of r	naudited) June 30 2019 (\$) 422,745 (51,314) 143,362 (11,739) 161,108 340,544 1,004,706 (62,264) 942,442 53,943 23,194 8,202 1,349 490 87,178 (1,349) 85,829 856,613 - 856,613 565,855 290,758	June 3 2018 (\$ 551,172 3,258 (1,072,176 (50,032 466,573 128,284 27,079 58,814 85,893 79,452 28,767 11,224 1,557 1121,000 (1,557 119,443 (33,359) (31,338 (31,338)
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See accompanying notes which are an integral part of these financial statements.

On behalf of the Trustee, FT Portfolios Canada Co.

And

..... Director

Ala

..... Director

First Trust Short Duration High Yield Bond ETF (CAD-Hedged)

STATEMENTS OF CHANGES IN NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE UNITS

For the periods ended June 30, 2019 and 2018 (unaudited)				
	June 30	June 30	June 30	June 30
	2019 (\$)			2018 (\$)
	Advisor			Common
Net assets attributable to holders of redeemable units, beginning of period	Class 9,004,652	Class 11,721,793	Class 4,425,011	Class 8,044,366
Net assets attributable to holders of redeemable units, beginning of period	9,004,052	11,721,793	4,425,011	0,044,300
Increase (decrease) in net assets attributable to holders of redeemable units	565,855	(31,339)	290,758	(2,000)
Redeemable unit transactions [note 6]				
Proceeds from issuance of units	-	-	23,313	-
Redemption of units	(23,313)	-	-	(1,069,077)
	(23,313)	-	23,313	(1,069,077)
Distributions to holders of redeemable units from:				
Net investment income	(211,426)	(242,985)	(121,562)	(169,577)
	(211,426)	(242,985)	(121,562)	(169,577)
Increase (Decrease) in net assets attributable to holders of redeemable units for the period	331,116	(274,324)	192,509	(1,240,654)
Net assets attributable to holders of redeemable units, end of period	9,335,768	11,447,469	4,617,520	6,803,712
			June 30	June 30
			2019 (\$)	2018 (\$)
			Total	Total
Net assets attributable to holders of redeemable units, beginning of period			13,429,663	19,766,159
Increase (decrease) in net assets attributable to holders of redeemable units			856,613	(33,339)
Redeemable unit transactions [note 6]				
Proceeds from issuance of units			23,313	-
Redemption of units			(23,313)	(1,069,077)
			•	(1,069,077)
Distributions to baldon of radiomable units from:				
Distributions to holders of redeemable units from: Net investment income			(332,988)	(412,562)
			(332,988)	(412,562)
			(112,100)	(,.0_)
Increase (Decrease) in net assets attributable to holders of redeemable units for the period			523,625	(1,514,978)
Net assets attributable to holders of redeemable units, end of period			13,953,288	18,251,181

First Trust Short Duration High Yield Bond ETF (CAD-Hedged) STATEMENTS OF CASH FLOW For the periods ended June 30, 2019 and 2018 (unaudited)

	June 30 2019 (\$)	June 30 2018 (\$)
Cash flows from (used in) Operating Activities		
Increase (Decrease) in net assets attributable to holders of redeemable units	856,613	(33,339)
Adjustments for:		
Net realized (gain) loss on investments	51,314	(3,258)
Change in unrealized (appreciation) depreciation of investments and derivatives	(501,652)	(594,857)
Interest receivable	23,676	32,895
Other assets	(1,622)	(2,847)
Other liabilities	(2,803)	(2,808)
Purchases of investments	(3,662,151)	(9,102,301)
Proceeds from the sale of investments	3,791,053	11,071,779
	554,428	1,365,264
Cash flows from (used in) Financing Activities		
Amount received from the issuance of units	23,313	-
Amount paid on redemptions of units	(23,313)	(1,069,077)
Distributions paid to unitholders	(415,688)	(416,205)
	(415,688)	(1,485,282)
Increase (Decrease) in cash for the period	138,740	(120,018)
Cash, beginning of period	1,355,772	1,642,630
Cash, end of period	1,494,512	1,522,612
	440,400	504.070
Interest received	446,420	584,278

A. INVESTMENT OBJECTIVE (NOTE 1) – The First Trust ETF seeks is to provide unitholders with a high level of current income by investing primarily in a diversified portfolio of below investment grade debt securities as rated by Moody's Investor Services, Inc. (Ba1 or below), Standard & Poor's (BB+ or below) or a similar rating by a designated rating organization (as defined in NI 81-102). As a secondary objective, the First Trust ETF will seek capital appreciation.

B. FAIR VALUE MEASUREMENT (NOTE 5) - The following fair value hierarchy tables present information about the First Trust ETF assets measured at fair value on a recurring basis for the period ended June 30, 2019 and year ended December 31, 2018:

	Financial Assets (Liabilities) at Fair Value (\$) As at June 30, 2019				
	Level 1	Level 2	Level 3	Total	
Equities	1,997,970	l	_	1,997,970	
Bonds and Senior Loans	-	10,345,217	_	10,345,217	
Derivative assets	_	66,740	_	66,740	
Derivative liabilities	_	-	_	_	
Total	1,997,970	10,411,957	-	12,409,927	
	Financial Assets (Liabilities) at Fair Value (\$) As at December 31, 2018				
	Level 1	Level 2	Level 3	Total	
Bonds and Senior Loans	_	12,408,059	_	12,408,059	
Derivative assets	-	_	-	-	
Derivative liabilities	_	(273,804)	_	(273,804)	
Total	-	12,134,255	-	12,134,255	

There have been no transfers from one Level to another for the period ended June 30, 2019 and year ended December 31, 2018.

The First Trust ETF did not hold any Level 3 instruments at the beginning of, during, or at the end of either reporting period.

C. REDEEMABLE UNITS (NOTE 6) - The First Trust ETF issued (redeemed) the following units during the period ended June 30, 2019 and year ended December 31, 2018:

Redeemable Units	Common Class	Advisor Class
Outstanding units – January 1, 2018	374,171	604,440
Redeemable units issued	-	_
Redeemable units issued on reinvestments	-	_
Redeemable units redeemed	(150,000)	(100,000)
Outstanding units – December 31, 2018	224,171	504,440
Redeemable units issued	1,130	_
Redeemable units issued on reinvestments	-	-
Redeemable units redeemed	_	(1,250)
Outstanding units – June 30, 2019	225,301	503,190

D. MANAGEMENT FEES AND EXPENSES (NOTE 7) - Below are the current annual management fees charged to the First Trust ETF:

Annual Management Fee ¹				
Common Class Advisor Class ²				
0.85%	1.35%			

¹The management fee does not include the proportionate management fees of the underlying funds (if any). There will be no duplication of management fees as a result of investing in underlying funds. ²Includes a service fee of 0.50%

E. TAXATION (NOTE 8)

Tax loss carry-forwards - The net capital losses and non-capital losses as at December 31, 2018 and 2017 were as follows:

Net Capital	Net Capital Losses (\$)		al Losses (\$)
2018	2018 2017		2017
463,732			_

F. COMMISSION (NOTE 9) - Total commissions and other transaction costs paid or payable to dealers by the First Trust ETF for its portfolio transactions during the periods ended June 30, 2019 and 2018 are as follows:

Transaction Cost (\$)				
2019 2018				
490				

G. RELATED PARTY INFORMATION (NOTE 10) - The total management fees earned by the Manager for the periods ended June 30, 2019 and 2018, including amounts owing as at June 30, 2019 and 2018 are as follows:

Management		Management Fee Payable (\$)		
2019	2018	2019	2018	
53,943	79,452	9,806	12,834	

H. FINANCIAL RISK MANAGEMENT (NOTE 11)

Interest rate risk - The table below summarizes the First Trust ETF's exposure to Senior Loans and High Yield bonds as at June 30, 2019 and December 31, 2018:

	At June 30, 2019				
	Less than 1 year (\$)	1-3 years (\$)	3-5 years (\$)	>5 years (\$)	Total (\$)
High Yield Bonds and Senior Loans	_	1,331,070	3,961,744	5,052,403	10,345,217
Total	_	1,331,070	3,961,744	5,052,403	10,345,217
		A	t December 31, 2	2018	
	Less than 1 year (\$)	1-3 years (\$)	3-5 years (\$)	>5 years (\$)	Total (\$)
High Yield Bonds and Senior Loans	48,556	666,292	3,643,475	8,049,736	12,408,059
Total	48,556	666,292	3,643,475	8,049,736	12,408,059

At June 30, 2019, the weighted average duration of the First Trust ETF was 1.45 years (December 31, 2018 – 2.90 years). If interest rates increased or decreased by 1% at June 30, 2019, with all other variables remaining constant, net assets would have decreased or increased by approximately \$103,452 (December 31, 2018 - \$124,081). In practice, the actual results may differ from this sensitivity analysis and the difference could be material.

Credit risk – Below are the First Trust ETF's breakdown by credit rating as at June 30, 2019 and December 31, 2018:

	As a % of net assets attributable to holders of redeemable units		
Debt Securities by S&P Rating	June 30, 2019	December 31, 2018	
BBB+	-	_	
BBB	-	-	
BBB-	1.40	1.47	
BB+	2.89	2.84	
BB	12.89	12.88	
BB-	7.84	10.03	
B+	21.19	17.21	
В	17.17	17.37	
B-	14.72	14.43	
CCC+	7.89	15.24	
CCC	1.54	_	
CCC-	0.05	0.56	
CC	-	-	
D	-	0.36	
NR	0.88	-	

Currency risk - The table below summarizes the First Trust ETF's net currency exposure as at June 30, 2019 and December 31, 2018:

	At June 30, 2019		At December 31, 2018	
Currency	Net Exposure (\$)	% Net Assets	Net Exposure (\$)	% Net Assets
United States Dollar	(112,042)	(0.80)	(420,205)	(3.13)

As at June 30, 2019, if the exchange rate between the Canadian Dollar and the other currencies increased or decreased by 1%, with all other variables held constant, net assets would have decreased or increased by \$1,120 (December 31, 2018 - \$4,202). In practice, actual results may differ from this sensitivity analysis and the difference could be material.

Concentration Risk - The table below summarizes the concentration risk as at June 30, 2019 and December 31, 2018:

	As a % of net assets attributable to holders of redeemable units		
Sector	June 30, 2019	December 31, 2018	
Health Care	23.98	25.09	
Communication Services	18.21	16.45	
Consumer Discretionary	17.38	17.09	
Information Technology	9.88	11.02	
Consumer Staples	4.17	4.16	
Industrials	4.10	7.85	
Financials	3.67	2.38	
Materials	2.64	2.87	
Energy	2.46	4.35	
Other	1.96	1.13	
Total	88.46	92.39	

Below are the First Trust ETF's breakdown by geographic exposure as at June 30, 2019 and December 31, 2018:

	As a % of net assets attributable to holders of redeemable units		
Country	June 30, 2019	December 31, 2018	
United States	80.66	85.23	
Canada	6.83	5.38	
Ireland	0.82	0.88	
United Kingdom	0.14	_	
Spain	0.01	_	
Netherlands	_	0.91	
Total	88.46	92.39	
SCHEDULE OF PORTFOLIO INVESTMENTS As at June 30, 2019 (unaudited)

			Number	Average	Fair	0/ - / T - / -
Exchange Traded Funds—14.32%			of Shares	Cost (\$)	Value (\$)	% of Total
First Trust Senior Loan ETF (CAD-Hedged)			109,000	2,029,030	1,997,970	14.32
Total Exchange Traded Funds				2,029,030	1,997,970	14.32
	Par Value USD	Coupon Rate/Yield	Maturity Date	Average Cost (\$)	Fair Value (\$)	% of Total
DOMESTIC BONDS			,			
Canada—3.25%						
1011778 B.C. ULC / New Red Finance Inc., Callable	132,000	5.000%	15-Oct-25	169,242	174,641	1.25
Bausch Health Cos. Inc., Callable	133,000	5.875%	15-May-23	175,454	176,847	1.27 0.49
Masonite International Corp., Callable Ritchie Bros. Auctioneers Inc., Callable	50,000 25,000	5.625% 5.375%	15-Mar-23 15-Jan-25	65,750 33,090	67,688 34,089	0.49
	20,000	0.01070	10 0011 20	443,536	453,265	3.25
INTERNATIONAL BONDS						
Luxembourg-0.81% Mallinckrodt International Finance SA / Mallinckrodt CB LLC, Callable	100,000	5.750%	01-Aug-22	127,525	113,276	0.81
	100,000	5.75070	01-Aug-22	127,525	113,276	0.81
United Kingdom—0.49%						
Virgin Media Finance PLC, Callable	50,000	6.000%	15-Oct-24	64,649 64,649	68,097 68,097	0.49
United States—50.44%				04,049	00,097	0.49
AMC Entertainment Holdings Inc., Callable	60,000	5.750%	15-Jun-25	82,157	73,077	0.52
American Axle & Manufacturing Inc., Callable	50,000	6.250%	01-Apr-25	63,951	65,396	0.47
Ashtead Capital Inc., Callable	20,000	4.125%	15-Aug-25	24,866	26,649	0.19
B&G Foods Inc., Callable	16,000	5.250%	01-Apr-25	21,429	21,241	0.15
Berry Global Inc., Callable	78,000	4.500%	15-Feb-26	97,412	100,868	0.72
Boyd Gaming Corp., Callable	50,000	6.875%	15-May-23	68,062	67,851	0.49
Boyd Gaming Corp., Callable	100,000	6.375%	01-Apr-26	130,340	139,026	1.00
Brinker International Inc., Callable	50,000	5.000%	01-Oct-24	66,048	67,033	0.48
CCO Holdings LLC / CCO Holdings Capital Corp., Callable	250,000	5.750%	15-Jan-24	325,771	335,531	2.40
Change Healthcare Holdings LLC / Change Healthcare Finance Inc., Callable	187,000	5.750%	01-Mar-25	246,610	249,477	1.79
Constellation Merger Sub Inc., Callable	170,000	8.500%	15-Sep-25	216,776	207,596	1.49
CRC Escrow Issuer LLC / CRC Finco Inc., Callable	219,000	5.250%	15-Oct-25	274,141	288,405	2.07
CSC Holdings LLC, Callable	158,000	5.500%	15-May-26	200,350	217,503	1.56
CSC Holdings LLC, Callable	50,000	5.500%	15-Apr-27	65,168	68,915	0.49
DaVita Inc., Callable	10,000	5.125%	15-Jul-24	12,397	13,132	0.09
DaVita Inc., Callable	97,000	5.000%	01-May-25	123,823	125,883	0.90
Diamond 1 Finance Corp. / Diamond 2 Finance Corp., Callable	200,000	7.125%	15-Jun-24	257,273	276,507	1.98
Eagle Holding Co. II LLC, Callable	164,000	7.625%	15-May-22	215,643	216,377	1.55
Eldorado Resorts Inc., Callable	50,000	7.000%	01-Aug-23	68,888	68,588	0.49
Freeport-McMoRan Inc., Callable	226,000	6.875%	15-Feb-23	324,283	312,606	2.24
Gray Television Inc., Callable	203,000	5.875%	15-Jul-26	273,875	276,472	1.98
Infor (US) Inc., Callable	115,000	6.500%	15-May-22	148,902	153,813	1.10
inVentiv Group Holdings Inc. / inVentiv Health Inc. / inVentiv Health Clinical Inc., Callable	36,000	7.500%	01-Oct-24	48,043	49,501	0.35
IQVIA Inc., Callable	75,000	5.000%	15-Oct-26	97,112	101,777	0.73
Jaguar Holding Co. II / Pharmaceutical Product Development LLC, Callable	50,000	6.375%	01-Aug-23	69,023	67,933	0.49
Jeld-Wen Inc., Callable	23,000	4.625%	15-Dec-25	29,190	29,630	0.40
KAR Auction Services Inc., Callable	15,000	5.125%	01-Jun-25	20,275	20,085	0.14
Level 3 Parent LLC, Callable	341,000	5.750%	01-Dec-22	474,455	451,580	3.25
LPL Holdings Inc., Callable	70,000	5.750%	15-Sep-25	93,653	94,075	0.67
MEDNAX Inc., Callable	78,000	5.250%	01-Dec-23	99,937	101,123	0.72
MGM Resorts International	50,000	7.750%	15-Mar-22	73,978	73,171	0.52
MPH Acquisition Holdings LLC, Callable	244,000	7.125%	01-Jun-24	327,850	301,221	2.16
Nexstar Escrow Corp., Callable	66,000	5.625%	01-Aug-24	86,386	89,754	0.64
Peabody Securities Finance Corp., Callable	106,000	6.000%	31-Mar-22	144,721	142,630	1.02
Peabody Securities Finance Corp., Callable	11,000	6.375%	31-Mar-25	14,469	14,621	0.10
Penn National Gaming Inc., Callable	51,000	5.625%	15-Jan-27	67,239	66,119	0.47
Polaris Intermediate Corp., Callable	227,000	8.500%	01-Dec-22	305,782	263,825	1.89
Post Holdings Inc., Callable	220,000	5.500%	01-Mar-25	291,664	298,545	2.15
Reynolds Group Issuer Inc. / Reynolds Group Issuer LLC / Reynolds Group Issuer						
(Luxembourg) SA, Callable	100,000	7.000%	15-Jul-24	130,966	135,656	0.97
Sanchez Energy Corp., Callable	100,000	7.750%	15-Jun-21	115,260	7,203	0.05
SBA Communications Corp., Callable	50,000	4.875%	01-Sep-24	61,537	67,687	0.49

First Trust Short Duration High Yield Bond ETF (CAD-Hedged) Notes to Financial Statements - Specific Information For the six-month period ended June 30, 2019 (unaudited)

Sinclair Television Group Inc., Callable	300,000	5.625%	01-Aug-24	404,625	402,687	2.90
Six Flags Entertainment Corp., Callable	150,000	4.875%	31-Jul-24	198,010	199,993	1.43
Taylor Morrison Communities Inc. / Monarch Communities Inc., Callable	20,000	5.625%	01-Mar-24	26,244	27,173	0.19
Tenet Healthcare Corp., Callable	312,000	8.125%	01-Apr-22	420,669	430,030	3.08
TRI Pointe Holdings Inc.	68,000	5.875%	15-Jun-24	91,271	92,139	0.66
Wynn Las Vegas LLC / Wynn Las Vegas Capital Corp.	50,000	5.500%	01-Mar-25	62,652	67,789	0.49
Zayo Group LLC / Zayo Capital Inc., Callable	54,000	5.750%	15-Jan-27	71,981	72,228	0.52
				7,135,157	7,040,121	50.44
Senior Loans—19.15%						
Air Methods Corp. (ASP AMC Intermediate Holdings Inc.)	83,706	3.500%	21-Apr-24	106,818	88,562	0.63
Albertson's LLC	65,976	4.000%	22-Jun-23	82,892	86,270	0.62
Albertson's LLC	110,100	4.000%	21-Dec-22	136,638	144,145	1.03
Asurion LLC	55,600	6.500%	31-Jul-25	70,974	73,767	0.53
Lumileds (Bright Bidco BV)	152,720	3.500%	30-Jun-24	197,383	140,747	1.01
Capital Automotive L.P.	93,744	6.000%	15-Mar-25	123,971	122,840	0.88
CHG Healthcare Services Inc.	49,306	3.000%	07-Jun-23	64,843	64,129	0.46
Cumulus Media New Holdings Inc.	26,361	4.500%	15-May-22	33,907	34,479	0.25
CCC Information Services Inc.	39,700	2.750%	26-Apr-24	51,459	51,222	0.37
Duff & Phelps Corp. (Deerfield Dakota)	61,286	3.250%	13-Feb-25	79,433	77,664	0.56
Endo Luxembourg Finance Co. I SARL	73,547	4.250%	29-Apr-24	95,695	90,214	0.65
Gray Television Inc.	61,929	3.500%	02-Jan-26	80,925	80,978	0.58
CDRH Parent Inc. (Healogics, Inc.)	47,985	5.250%	01-Jul-21	53,915	50,376	0.36
HUB International Ltd.	69,779	3.000%	25-Apr-25	93,077	89,021	0.64
Infor (US) Inc.	41,288	2.750%	02-Feb-22	53,626	53,895	0.39
Informatica LLC	45,927	3.250%	06-Aug-22	60,063	60,169	0.43
Micro Focus International (MA Financeco LLC)	14,749	2.500%	21-Jun-24	18,890	18,904	0.14
Qlik Technologies (Project Alpha Intermediate Holding Inc.)	49,370	3.500%	26-Apr-24	63,584	62,552	0.45
Reynolds Group Holdings Inc.	44,937	2.750%	05-Feb-23	59,147	58,359	0.42
Riverbed Technology Inc.	149,855	3.250%	24-Apr-22	193,894	169,096	1.21
RP Crown Parent (JDA Software Group)	48,750	3.750%	12-Oct-23	62,244	63,461	0.45
Scientific Games International Inc.	43,748	2.750%	14-Aug-24	56,523	56,375	0.40
Micro Focus International (MA Financeco LLC)	99,603	2.500%	21-Jun-24	127,566	127,663	0.91
SS&C European Holdings SARL	49,620	2.250%	16-Apr-25	64,771	64,718	0.46
Stars Group Holdings BV (Amaya)	319,853	4.500%	10-Jul-25	418,392	418,646	3.01
Alight Inc.	98,741	3.000%	01-May-24	127,963	128,686	0.92
Tribune Media Co.	56,126	3.000%	27-Jan-24	73,628	73,331	0.53
USI Inc.	94,253	3.000%	15-May-24	119,224	120,189	0.86
				2,771,445	2,670,458	19.15
Total International Bonds				10,098,776	9,891,952	70.89
				10,030,770	3,031,332	10.09
Total investments				12,571,342	12,343,187	88.46
Transaction costs				(1,717)		
Unrealized appreciation on derivatives - see Schedule 1					66,740	0.48
Other assets, less liabilities					1,543,361	11.06
Total Net Assets Attributable to Holders of Redeemable Units				12,569,625	13,953,288	100.00

Schedule 1

	Credit Rating of	Settlement C	urrency	Amount C	urrency	Amount	Forward	Current	Appreciation (Depreciation)
Counterparty	Counterparty*	Date	Sell	Sold	Buy	Bought	Rate	Rate	\$
Canadian Imperial Bank of Commerce	A-1	7/31/2019	USD	9,159,992	CAD	12,054,000	0.760	0.764	66,740
									66,740

* Commercial paper rating per Standard and Poor's Commercial Paper Guide

First Trust Canadian Capital Strength ETF STATEMENTS OF FINANCIAL POSITION As at June 30, 2019 (unaudited) and December 31, 2018

		December 31
Assets	2019 (\$)	2018 (\$)
Investments (non-derivative financial assets)	69,321,562	68,667,216
Cash	372,990	300,474
Accrued dividend receivable	148,554	130,947
Other assets	35,672	46,492
	69,878,778	69,145,129
Liabilities	, ,	, ,
Accrued liabilities	119,500	120,093
Distributions payable to holders of redeemable units	246,469	176,425
	365,969	296,518
Total net assets attributable to holders of redeemable units	69,512,809	68,848,611
Total Net Assets Attributable to Holders of Redeemable Units per class		
Advisor Class	28,844,731	26,802,768
Common Class	40,668,078	42,045,843
Redeemable units outstanding [note 6]		
Advisor Class	1,010,726	1,060,726
Common Class	1,192,993	1,392,993
Net assets attributable to holders of redeemable units per unit		
Advisor Class	28.54	25.27
Common Class	34.09	30.18
STATEMENTS OF COMPREHENSIVE INCOME For the periods ended June 30, 2019 and 2018	(unaudited)	
	June 30	June 30
	2019 (\$)	2018 (\$)
Revenues	(+)	2010 (4)
Dividends	932,288	755,173
Interest income for distribution purposes	-	1,447
Interest income for distribution purposes Other changes in fair value of investments	-	1,447
	- 1,009,408	1,447 2,709,700
Other changes in fair value of investments	- 1,009,408 429	,
Other changes in fair value of investments Net realized gain (loss) on investments	429 7,506,951	2,709,700 98 (475,021)
Other changes in fair value of investments Net realized gain (loss) on investments Change in unrealized appreciation (depreciation) of foreign exchange Change in unrealized appreciation (depreciation) of investments	429 7,506,951 9,449,076	2,709,700 98 (475,021) 2,991,397
Other changes in fair value of investments Net realized gain (loss) on investments Change in unrealized appreciation (depreciation) of foreign exchange	429 7,506,951 9,449,076 (1,260)	2,709,700 98 (475,021) 2,991,397 1,984
Other changes in fair value of investments Net realized gain (loss) on investments Change in unrealized appreciation (depreciation) of foreign exchange Change in unrealized appreciation (depreciation) of investments	429 7,506,951 9,449,076	2,709,700 98 (475,021) 2,991,397
Other changes in fair value of investments Net realized gain (loss) on investments Change in unrealized appreciation (depreciation) of foreign exchange Change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash	429 7,506,951 9,449,076 (1,260)	2,709,700 98 (475,021) 2,991,397 1,984
Other changes in fair value of investments Net realized gain (loss) on investments Change in unrealized appreciation (depreciation) of foreign exchange Change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Expenses [note 7]	429 7,506,951 9,449,076 (1,260) 9,447,816	2,709,700 98 (475,021) 2,991,397 1,984 2,993,381
Other changes in fair value of investments Net realized gain (loss) on investments Change in unrealized appreciation (depreciation) of foreign exchange Change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Expenses [note 7] Management fees	429 7,506,951 9,449,076 (1,260) 9,447,816 210,073	2,709,700 98 (475,021) 2,991,397 1,984 2,993,381 209,927
Other changes in fair value of investments Net realized gain (loss) on investments Change in unrealized appreciation (depreciation) of foreign exchange Change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Service fees	429 7,506,951 9,449,076 (1,260) 9,447,816 210,073 142,701	2,709,700 98 (475,021) 2,991,397 1,984 2,993,381 209,927 160,444
Other changes in fair value of investments Net realized gain (loss) on investments Change in unrealized appreciation (depreciation) of foreign exchange Change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Service fees HST expense	429 7,506,951 9,449,076 (1,260) 9,447,816 210,073 142,701 34,836	2,709,700 98 (475,021) 2,991,397 1,984 2,993,381 209,927 160,444 37,594
Other changes in fair value of investments Net realized gain (loss) on investments Change in unrealized appreciation (depreciation) of foreign exchange Change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Service fees HST expense Transaction costs [note 3 and note 9]	429 7,506,951 9,449,076 (1,260) 9,447,816 210,073 142,701 34,836 9,613	2,709,700 98 (475,021) 2,991,397 1,984 2,993,381 209,927 160,444 37,594 8,351
Other changes in fair value of investments Net realized gain (loss) on investments Change in unrealized appreciation (depreciation) of foreign exchange Change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Service fees HST expense Transaction costs [note 3 and note 9] Independent Review Committee fees	429 7,506,951 9,449,076 (1,260) 9,447,816 210,073 142,701 34,836	2,709,700 98 (475,021) 2,991,397 1,984 2,993,381 209,927 160,444 37,594
Other changes in fair value of investments Net realized gain (loss) on investments Change in unrealized appreciation (depreciation) of foreign exchange Change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Service fees HST expense Transaction costs [note 3 and note 9]	429 7,506,951 9,449,076 (1,260) 9,447,816 210,073 142,701 34,836 9,613 6,804	2,709,700 98 (475,021) 2,991,397 1,984 2,993,381 209,927 160,444 37,594 8,351
Other changes in fair value of investments Net realized gain (loss) on investments Change in unrealized appreciation (depreciation) of foreign exchange Change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Service fees HST expense Transaction costs [note 3 and note 9] Independent Review Committee fees	429 7,506,951 9,449,076 (1,260) 9,447,816 210,073 142,701 34,836 9,613 6,804 11	2,709,700 98 (475,021) 2,991,397 1,984 2,993,381 209,927 160,444 37,594 8,351 5,835 - 422,151
Other changes in fair value of investments Net realized gain (loss) on investments Change in unrealized appreciation (depreciation) of foreign exchange Change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Service fees HST expense Transaction costs [note 3 and note 9] Independent Review Committee fees Interest expense Expenses waived by manager	429 7,506,951 9,449,076 (1,260) 9,447,816 210,073 142,701 34,836 9,613 6,804 11 404,038 (6,804) 397,234	2,709,700 98 (475,021) 2,991,397 1,984 2,993,381 209,927 160,444 37,594 8,351 5,835 422,151 (5,835) 416,316
Other changes in fair value of investments Net realized gain (loss) on investments Change in unrealized appreciation (depreciation) of foreign exchange Change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Service fees HST expense Transaction costs [note 3 and note 9] Independent Review Committee fees Interest expense Expenses waived by manager	429 7,506,951 9,449,076 (1,260) 9,447,816 210,073 142,701 34,836 9,613 6,804 11 404,038 (6,804)	2,709,700 98 (475,021) 2,991,397 1,984 2,993,381 209,927 160,444 37,594 8,351 5,835 - 422,151 (5,835)
Other changes in fair value of investments Net realized gain (loss) on investments Change in unrealized appreciation (depreciation) of foreign exchange Change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Service fees HST expense Transaction costs [note 3 and note 9] Independent Review Committee fees Interest expense Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units	429 7,506,951 9,449,076 (1,260) 9,447,816 210,073 142,701 34,836 9,613 6,804 11 404,038 (6,804) 397,234 9,050,582	2,709,700 98 (475,021) 2,991,397 1,984 2,993,381 209,927 160,444 37,594 8,351 5,835
Other changes in fair value of investments Net realized gain (loss) on investments Change in unrealized appreciation (depreciation) of foreign exchange Change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Service fees HST expense Transaction costs [note 3 and note 9] Independent Review Committee fees Interest expense Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units for each class Advisor Class	429 7,506,951 9,449,076 (1,260) 9,447,816 210,073 142,701 34,836 9,613 6,804 11 404,038 (6,804) 397,234 9,050,582 3,526,372	2,709,700 98 (475,021) 2,991,397 1,984 2,993,381 209,927 160,444 37,594 8,351 5,835
Other changes in fair value of investments Net realized gain (loss) on investments Change in unrealized appreciation (depreciation) of foreign exchange Change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Service fees HST expense Transaction costs [note 3 and note 9] Independent Review Committee fees Interest expense Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units for each class Advisor Class Common Class	429 7,506,951 9,449,076 (1,260) 9,447,816 210,073 142,701 34,836 9,613 6,804 11 404,038 (6,804) 397,234 9,050,582	2,709,700 98 (475,021) 2,991,397 1,984 2,993,381 209,927 160,444 37,594 8,351 5,835
Other changes in fair value of investments Net realized gain (loss) on investments Change in unrealized appreciation (depreciation) of foreign exchange Change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Service fees HST expense Transaction costs [note 3 and note 9] Independent Review Committee fees Interest expense Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units for each class Advisor Class Common Class Increase (Decrease) in net assets attributable to holders of redeemable units for each class Advisor Class Common Class	429 7,506,951 9,449,076 (1,260) 9,447,816 210,073 142,701 34,836 9,613 6,804 11 404,038 (6,804) 397,234 9,050,582 3,526,372 5,524,210	2,709,700 98 (475,021) 2,991,397 1,984 2,993,381 209,927 160,444 37,594 8,351 5,835 422,151 (5,835) 416,316 2,577,065 999,469 1,577,596
Other changes in fair value of investments Net realized gain (loss) on investments Change in unrealized appreciation (depreciation) of foreign exchange Change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Service fees HST expense Transaction costs [note 3 and note 9] Independent Review Committee fees Interest expense Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units for each class Advisor Class Common Class	429 7,506,951 9,449,076 (1,260) 9,447,816 210,073 142,701 34,836 9,613 6,804 11 404,038 (6,804) 397,234 9,050,582 3,526,372	2,709,700 98 (475,021) 2,991,397 1,984 2,993,381 209,927 160,444 37,594 8,351 5,835 - 422,151 (5,835) 416,316 2,577,065 999,469

On behalf of the Trustee,

FT Portfolios Canada Co.

.....

..... Director

.....

..... Director

First Trust Canadian Capital Strength ETF

STATEMENTS OF CHANGES IN NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE UNITS

For the periods ended June 30, 2019 and 2018 (unaudited)

For the periods ended June 30, 2019 and 2018 (unaudited)				
	June 30	June 30	June 30	June 30
	2019 (\$)	2018 (\$)	2019 (\$)	2018 (\$)
	Advisor	Advisor	Common	Common
	Class	Class		Class
Net assets attributable to holders of redeemable units, beginning of period	26,802,768	35,547,473	42,045,843	39,814,662
Increase (Decrease) in net assets attributable to holders of redeemable units	3,526,372	999,469	5,524,210	1,577,596
Redeemable unit transactions [note 6]				
Proceeds from redeemable units issued	1,282,306	-	4,929,224	6,749,179
Redemption of redeemable units	(2,660,589)	(4,234,427)	(11,461,371)	(6,752,016)
	(1,378,283)	(4,234,427)	(6,532,147)	(2,837)
Distributions to holders of redeemable units from:				
Net investment income	(106,126)	(62,436)	(369,828)	(157,859)
	(106,126)	(62,436)	(369,828)	(157,859)
	(/ - /	(- ,)	((- //
Increase (Decrease) in net assets attributable to holders of redeemable units for the period	2,041,963	(3,297,394)	(1,377,765)	1,416,900
Net assets attributable to holders of redeemable units, end of period	28,844,731	32,250,079	40,668,078	41,231,562
			June 30	June 30
			2019 (\$)	2018 (\$)
Net assets attributable to holders of redeemable units, beginning of period			Total 68,848,611	Total 75,362,135
net assets attributable to noiders of redeemable units, beginning of period			00,040,011	75,502,155
Increase (Decrease) in net assets attributable to holders of redeemable units			9,050,582	2,577,065
Redeemable unit transactions [note 6]				
Proceeds from redeemable units issued			6,211,530	6,749,179
Redemption of redeemable units			(14,121,960)	(10,986,443)
			(7,910,430)	(4,237,264)
			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
Distributions to holders of redeemable units from:				
Net investment income			(475,954)	(220,295)
			(475,954)	(220,295)
				<i></i>
Increase (Decrease) in net assets attributable to holders of redeemable units for the period			664,198	(1,880,494)

69,512,809 73,481,641

Net assets attributable to holders of redeemable units, end of period

First Trust Canadian Capital Strength ETF

STATEMENTS OF CASH FLOW For the periods ended June 30, 2019 and 2018 (unaudited)

	June 30 2019 (\$)	June 30 2018 (\$)
Cash flows from (used in) Operating Activities		
Increase (Decrease) in net assets attributable to holders of redeemable units	9,050,582	2,577,065
Adjustments for:		
Net realized (gain) loss on investments	(1,009,408)	(2,709,700)
Change in unrealized (appreciation) depreciation of investments	(7,506,951)	475,021
Dividends receivable	(17,607)	(29,747)
Other assets	10,820	(9,612)
Other liabilities	(593)	(12,645)
Purchases of investments	(23,308,045)	(20,951,090)
Proceeds from the sale of investments	31,170,058	25,121,329
	8,388,856	4,460,621
Cash flows from (used in) Financing Activities		
Amount received from the issuance of units	6,211,530	6,749,179
Amount paid on redemptions of units	(14,121,960)	(10,986,443)
Distributions paid to unitholders	(405,910)	(188,293)
	(8,316,340)	(4,425,557)
Increase (Decrease) in cash for the period	72,516	35,064
Cash, beginning of period	300,474	287,194
Cash, end of period	372,990	322,258
Interest received	-	1,447
Dividends received, net of withholding taxes	914,680	725,426

First Trust Canadian Capital Strength ETF Notes to Financial Statements - Specific Information For the six-month period ended June 30, 2019 (unaudited)

A. INVESTMENT OBJECTIVE (NOTE 1) - The First Trust ETF seeks to provide unitholders with long term capital appreciation by investing primarily in securities traded on a Canadian exchange or market.

B. FAIR VALUE MEASUREMENT (NOTE 5) - The following fair value hierarchy tables present information about the First Trust ETF assets measured at fair value on a recurring basis for the period ended June 30, 2019 and the year ended December 31, 2018:

	Financial Assets at Fair Value (\$) As at June 30, 2019							
	Level 1	Level 1 Level 2 Level 3 Total						
Equities	69,321,562	-	_	69,321,562				
Total	69,321,562	-	-	69,321,562				
	Financial Assets at Fair Value (\$) As at December 31, 2018							
	Level 1	Level 2	Level 3	Total				
Equities	68,667,216	_	_	68,667,216				
Total	68,667,216	-	_	68,667,216				

There have been no transfers from one Level to another for the period ended June 30, 2019 and year ended December 31, 2018.

The First Trust ETF did not hold any Level 3 instruments at the beginning of, during, or at the end of either reporting period.

C. REDEEMABLE UNITS (NOTE 6) - The First Trust ETF issued (redeemed) the following units during the period ended June 30, 2019 and year ended December 31, 2018:

Redeemable Units	Common Class	Advisor Class
Outstanding units – January 1, 2018	1,190,807	1,263,337
Redeemable units issued	452,186	-
Redeemable units issued on reinvestments	_	_
Redeemable units redeemed	(250,000)	(202,611)
Outstanding units – December 31, 2018	1,392,993	1,060,726
Redeemable units issued	150,000	50,000
Redeemable units issued on reinvestments	_	-
Redeemable units redeemed	(350,000)	(100,000)
Outstanding units – June 30, 2019	1,192,993	1,010,726

D. MANAGEMENT FEES AND EXPENSES (NOTE 7) - Below are the current annual management fees charged to the First Trust ETF:

Annual Management Fee				
Common Class Advisor Class ¹				
0.60% 1.60%				

¹Includes a service fee of 1.00%

E. TAXATION (NOTE 8)

Tax loss carry-forwards - The net capital losses and non-capital losses as at December 31, 2018 and 2017 were as follows:

Net Capital Losses (\$)		Non-Capital Losses (\$)		
2018 2017		2018	2017	
22,747,482 24,106,211			-	

F. COMMISSION (NOTE 9) - Total commissions and other transaction costs paid or payable to dealers by the First Trust ETF for its portfolio transactions during the periods ended June 30, 2019 and 2018 are as follows:

Transaction Cost (\$)				
2019 2018				
9,613 8,351				

G. RELATED PARTY INFORMATION (NOTE 10) - The total management fees earned by the Manager for the periods ended June 30, 2019 and 2018, including amounts owing as at June 30, 2019 and 2018 are as follows:

Management Fee Expense (\$)		Management Fee Payable (\$)		
2019	2018	2019	2018	
210,073	209,927	33,922	36,527	

H. FINANCIAL RISK MANAGEMENT (NOTE 11)

Market risk - As at June 30, 2019, the First Trust ETF's market risk is affected by changes in actual market prices and foreign currency movements. If the following index had increased (decreased) by 5% at June 30, 2019 with all other variables held constant, this would have approximately increased (decreased) net assets as follows:

	June 30, 2019		At December 31, 2018	
Index	5% Increase (\$) 5% Decrease (\$) 5		5% Increase (\$)	5% Decrease (\$)
S&P/TSX Composite® Index	3,837,107	(3,837,107)	3,466,528	(3,466,528)

Concentration Risk - The table below summarizes the concentration risk as at June 30, 2019 and December 31, 2018:

	As a % of net assets attributable to holders of redeemable units		
Sector	At June 30, 2019	At December 31, 2018	
Financials	31.77	27.68	
Industrials	15.95	15.90	
Consumer Staples	12.11	8.05	
Information Technology	12.07	12.17	
Materials	11.89	12.27	
Energy	7.94	11.99	
Consumer Discretionary	4.04	7.84	
Communication Services	3.95	3.84	
Total	99.72	99.74	

First Trust Canadian Capital Strength ETF Notes to Financial Statements - Specific Information For the six-month period ended June 30, 2019 (unaudited)

SCHEDULE OF PORTFOLIO INVESTMENTS As at June 30, 2019 (unaudited)

	Number	Average	Fair	
	of Shares	Cost (\$)	Value (\$)	% of Total
Communication Services—3.95%				
BCE Inc.	46,116	2,528,968	2,747,591	3.95
		2,528,968	2,747,591	3.95
Consumer Discretionary—4.04%				
Magna International Inc.	43,067	2,479,515	2,806,246	4.04
		2,479,515	2,806,246	4.04
Consumer Staples—12.11%				
Alimentation Couche-Tard Inc., Class 'B'	33,220	1,697,590	2,737,660	3.94
Canada Goose Holdings Inc.	57,628	3,456,342	2,921,164	4.20
Metro Inc., Class 'A'	56,109	2,464,983	2,757,196	3.97
		7,618,915	8,416,020	12.11
Energy—7.94%				
Pembina Pipeline Corp.	57,676	2,669,409	2,811,705	4.05
Suncor Energy Inc.	66,249	2,459,683	2,706,272	3.89
		5,129,092	5,517,977	7.94
Financials—31.77%				
Bank of Montreal	27,910	2,453,875	2,760,857	3.97
Bank of Nova Scotia	38,709	2,760,065	2,722,791	3.92
Colliers International Group Inc.	29,890	2,783,605	2,798,601	4.03
Intact Financial Corp.	22,676	2,767,036	2,744,250	3.95
Manulife Financial Corp.	115,521	2,618,102	2,749,400	3.95
Royal Bank of Canada	26,540	2,227,938	2,762,018	3.97
Sun Life Financial Inc.	51,210	2,445,805	2,777,118	3.99
Toronto-Dominion Bank (The)	36,220	2,197,239	2,771,554	3.99
		20,253,665	22,086,589	31.77
Industrials—15.95%				
CAE Inc.	79,105	1,621,037	2,785,287	4.00
Canadian National Railway Co.	22,944	2,160,743	2,780,813	4.00
Canadian Pacific Railway Ltd.	8,949	1,753,344	2,760,140	3.97
Waste Connections Inc.	22,109	2,201,775	2,765,836	3.98
		7,736,899	11,092,076	15.95
Information Technology—12.07%				
CGI Inc.	27,544	1,641,479	2,773,130	3.99
Constellation Software Inc.	2,314	2,196,830	2,856,054	4.11
Open Text Corp.	51,096	1,864,980	2,761,228	3.97
		5,703,289	8,390,412	12.07
Materials—11.89%				
Kirkland Lake Gold Ltd.	49,576	1,286,421	2,797,078	4.02
Nutrien Ltd.	38,395	2,736,028	2,689,570	3.87
Teck Resources Ltd., Class 'B'	91,926	3,263,073	2,778,003	4.00
		7,285,522	8,264,651	11.89
Total investments		58,735,865	69,321,562	99.72
Transaction costs		(9,073)		
Other assets, less liabilities			191,247	0.28
Total Net Assets Attributable to Holders of Redeemable Units		58,726,792	69,512,809	100.00

First Trust Global Risk Managed Income Index ETF

	June 30	December 3
	2019 (\$)	2018 (
Assets		
nvestments (non-derivative financial assets)	28,176,892	26,738,75
Cash	113,552	70,68
Accrued dividend receivable	64,282	121,24
Other assets	34,657	40,00
	28,389,383	26,970,68
Liabilities		
Accrued liabilities	12,451	13,56
Distributions payable to holders of redeemable units	88,863	88,86
	101,314	102,43
Total net assets attributable to holders of redeemable units	28,288,069	26,868,25
Total Net Assets Attributable to Holders of Redeemable Units for each class		
Common Class	26,128,796	24,818,49
Advisor Class	2,159,273	2,049,76
Redeemable units outstanding [note 6]		
Common Class	1,386,214	1,386,21
Advisor Class	113,800	113,80
Net assets attributable to holders of redeemable units per unit		
Common Class	18.85	17.9
Advisor Class	18.97	18.0
Advisor Class STATEMENTS OF COMPREHENSIVE INCOME For the periods ended June 30, 2019 and 2018		18.0
		18.0 June 3
	(unaudited)	June 3
	(unaudited) June 30	
STATEMENTS OF COMPREHENSIVE INCOME For the periods ended June 30, 2019 and 2018 Revenues	(unaudited) June 30	June 3 2018 (
STATEMENTS OF COMPREHENSIVE INCOME For the periods ended June 30, 2019 and 2018 Revenues Dividends	(unaudited) June 30 2019 (\$)	June : 2018 (
STATEMENTS OF COMPREHENSIVE INCOME For the periods ended June 30, 2019 and 2018 Revenues Dividends	(unaudited) June 30 2019 (\$)	June 3 2018 (985,85
STATEMENTS OF COMPREHENSIVE INCOME For the periods ended June 30, 2019 and 2018 Revenues Dividends Other changes in fair value of investments	(unaudited) June 30 2019 (\$) 599,465	June 3
STATEMENTS OF COMPREHENSIVE INCOME For the periods ended June 30, 2019 and 2018 Revenues Dividends Other changes in fair value of investments Net realized gain (loss) on sale of investments Net change in unrealized appreciation (depreciation) of investments	(unaudited) June 30 2019 (\$) 599,465 (287,759)	June 3 2018 (985,85 (473,79 (914,86
STATEMENTS OF COMPREHENSIVE INCOME For the periods ended June 30, 2019 and 2018 Revenues Dividends Other changes in fair value of investments Net realized gain (loss) on sale of investments Net change in unrealized appreciation (depreciation) of investments	(unaudited) June 30 2019 (\$) 599,465 (287,759) 1,699,394	June : 2018 (985,85 (473,79 (914,86
STATEMENTS OF COMPREHENSIVE INCOME For the periods ended June 30, 2019 and 2018 Revenues Dividends Other changes in fair value of investments Net realized gain (loss) on sale of investments Net change in unrealized appreciation (depreciation) of investments Expenses [note 7]	(unaudited) June 30 2019 (\$) 599,465 (287,759) 1,699,394	June 2018 (985,85 (473,79 (914,86 (402,79
STATEMENTS OF COMPREHENSIVE INCOME For the periods ended June 30, 2019 and 2018 Revenues Dividends Other changes in fair value of investments Net realized gain (loss) on sale of investments Net change in unrealized appreciation (depreciation) of investments Expenses [note 7] Management fees	(unaudited) June 30 2019 (\$) 599,465 (287,759) 1,699,394 2,011,100	June 3 2018 (985,85 (473,79 (914,86 (402,79 172,95
STATEMENTS OF COMPREHENSIVE INCOME For the periods ended June 30, 2019 and 2018 Revenues Dividends Other changes in fair value of investments Net realized gain (loss) on sale of investments Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of investments Expenses [note 7] Management fees Transaction costs [note 3 and note 9]	(unaudited) June 30 2019 (\$) 599,465 (287,759) 1,699,394 2,011,100 82,428	June 3 2018 (985,85 (473,79 (914,86 (402,79 172,95 19,43
STATEMENTS OF COMPREHENSIVE INCOME For the periods ended June 30, 2019 and 2018 Revenues Dividends Other changes in fair value of investments Net realized gain (loss) on sale of investments Net realized gain (loss) on sale of investments Net change in unrealized appreciation (depreciation) of investments Expenses [note 7] Management fees Transaction costs [note 3 and note 9] Service fees	(unaudited) June 30 2019 (\$) 599,465 (287,759) 1,699,394 2,011,100 82,428 14,156	June 3 2018 (985,85 (473,79 (914,86 (402,79 172,95 19,43 6,34
STATEMENTS OF COMPREHENSIVE INCOME For the periods ended June 30, 2019 and 2018 Revenues Dividends Other changes in fair value of investments Net realized gain (loss) on sale of investments Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of investments Expenses [note 7] Management fees Transaction costs [note 3 and note 9] Service fees HST expense	(unaudited) June 30 2019 (\$) 599,465 (287,759) 1,699,394 2,011,100 82,428 14,156 5,291	June 3 2018 (985,85 (473,79 (914,86 (402,79 172,95 19,43 6,34 11,36
STATEMENTS OF COMPREHENSIVE INCOME For the periods ended June 30, 2019 and 2018 Revenues Dividends Other changes in fair value of investments Net realized gain (loss) on sale of investments	(unaudited) June 30 2019 (\$) 599,465 (287,759) 1,699,394 2,011,100 82,428 14,156 5,291 4,890	June 3 2018 (985,85 (473,79 (914,86 (402,79 172,95 19,43 6,34 11,36 4,78
STATEMENTS OF COMPREHENSIVE INCOME For the periods ended June 30, 2019 and 2018 Revenues Dividends Other changes in fair value of investments Net realized gain (loss) on sale of investments Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of investments Expenses [note 7] Management fees Transaction costs [note 3 and note 9] Service fees HST expense	(unaudited) June 30 2019 (\$) 599,465 (287,759) 1,699,394 2,011,100 & 82,428 14,156 5,291 4,890 2,670	June 3 2018 (985,85 (473,79
STATEMENTS OF COMPREHENSIVE INCOME For the periods ended June 30, 2019 and 2018 Revenues Dividends Other changes in fair value of investments Net realized gain (loss) on sale of investments Net change in unrealized appreciation (depreciation) of investments Expenses [note 7] Management fees Transaction costs [note 3 and note 9] Service fees HST expense Independent Review Committee fees Expenses waived by manager	(unaudited) June 30 2019 (\$) 599,465 (287,759) 1,699,394 2,011,100 82,428 14,156 5,291 4,890 2,670 109,435	June 3 2018 (985,85 (473,79 (914,86 (402,79 172,95 19,43 6,34 11,36 4,78 214,88
STATEMENTS OF COMPREHENSIVE INCOME For the periods ended June 30, 2019 and 2018 Revenues Dividends Other changes in fair value of investments Net realized gain (loss) on sale of investments Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of investments Expenses [note 7] Management fees Transaction costs [note 3 and note 9] Service fees HST expense Independent Review Committee fees	(unaudited) June 30 2019 (\$) 599,465 (287,759) 1,699,394 2,011,100 82,428 14,156 5,291 4,890 2,670 109,435 (28,788)	June 3 2018 (985,85 (473,79 (914,86 (402,79 172,95 19,43 6,34 11,36 4,78 214,88 (59,29
STATEMENTS OF COMPREHENSIVE INCOME For the periods ended June 30, 2019 and 2018 Revenues Dividends Other changes in fair value of investments Net realized gain (loss) on sale of investments Net change in unrealized appreciation (depreciation) of investments Expenses [note 7] Management fees Transaction costs [note 3 and note 9] Service fees HST expense Independent Review Committee fees Expenses waived by manager	(unaudited) June 30 2019 (\$) 599,465 (287,759) 1,699,394 2,011,100 82,428 14,156 5,291 4,890 2,670 109,435 (28,788) 80,647	June 3 2018 (985,85 (473,79 (914,86 (402,79 172,95 19,43 6,34 11,36 4,78 214,88 (59,29 155,59
STATEMENTS OF COMPREHENSIVE INCOME For the periods ended June 30, 2019 and 2018 Revenues Dividends Other changes in fair value of investments Net realized gain (loss) on sale of investments Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of investments Expenses [note 7] Management fees Transaction costs [note 3 and note 9] Service fees HST expense Independent Review Committee fees Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units	(unaudited) June 30 2019 (\$) 599,465 (287,759) 1,699,394 2,011,100 82,428 14,156 5,291 4,890 2,670 109,435 (28,788) 80,647	June 2018 (985,85 (473,79 (914,86 (402,79 172,95 19,43 6,34 11,36 4,78 214,88 (59,29 155,59 (558,38
STATEMENTS OF COMPREHENSIVE INCOME For the periods ended June 30, 2019 and 2018 Revenues Dividends Other changes in fair value of investments Net realized gain (loss) on sale of investments Net realized gain (loss) on sale of investments Net change in unrealized appreciation (depreciation) of investments Expenses [note 7] Management fees Transaction costs [note 3 and note 9] Service fees HST expense Independent Review Committee fees Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units for each class	(unaudited) June 30 2019 (\$) 599,465 (287,759) 1,699,394 2,011,100 82,428 14,156 5,291 4,890 2,670 109,435 (28,788) 80,647 1,930,453	June 3 2018 (985,85 (473,79 (914,86 (402,79 172,95 19,43 6,34 11,36 4,78 214,88 (59,29 155,59
STATEMENTS OF COMPREHENSIVE INCOME For the periods ended June 30, 2019 and 2018 Revenues Dividends Other changes in fair value of investments Net realized gain (loss) on sale of investments Net change in unrealized appreciation (depreciation) of investments Expenses [note 7] Management fees Transaction costs [note 3 and note 9] Service fees HST expense Independent Review Committee fees Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units for each class Common Class	(unaudited) June 30 2019 (\$) 599,465 (287,759) 1,699,394 2,011,100 82,428 14,156 5,291 4,890 2,670 109,435 (28,788) 80,647 1,930,453 1,786,807	June 3 2018 (985,85 (473,79 (914,86 (402,79 172,95 19,43 6,34 11,36 4,78 214,88 (59,29 155,59 (558,38 (558,38
STATEMENTS OF COMPREHENSIVE INCOME For the periods ended June 30, 2019 and 2018 Revenues Dividends Other changes in fair value of investments Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of investments Expenses [note 7] Management fees Transaction costs [note 3 and note 9] Service fees HST expense Independent Review Committee fees Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units for each class Common Class	(unaudited) June 30 2019 (\$) 599,465 (287,759) 1,699,394 2,011,100 82,428 14,156 5,291 4,890 2,670 109,435 (28,788) 80,647 1,930,453 1,786,807	June 2018 (985,85 (473,79 (914,86 (402,79 172,95 19,43 6,34 11,36 4,78 214,88 (59,29 155,59 (558,38 (558,38

See accompanying notes which are an integral part of these financial statements.

On behalf of the Trustee,

FT Portfolios Canada Co.

..... Director

..... Director

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First Trust Global Risk Managed Income Index ETF

STATEMENTS OF CHANGES IN NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE UNITS

For the periods ended June 30, 2019 and 2018 (unaudited) June 30 June 30 June 30 June 30 2019 (\$) 2018 (\$) 2019 (\$) 2018 (\$) Common Common Advisor Advisor Class Class Class Class Net assets attributable to holders of redeemable units, beginning of period 24,818,491 61,861,576 2,049,767 3,197,796 Increase (Decrease) in net assets attributable to holders of redeemable units 1,786,807 (530,042) 143,646 (28, 347)Redeemable unit transactions [note 6] Proceeds from issuance of units 940,311 4,831,191 (923,776) (956,733) Redemption of units (25.529.213) 16,535 (20,698,022) (956,733) Distributions to holders of redeemable units from: Net investment income (493,037) (1,099,624) (34,140) (43,837) (493,037) (1,099,624) (34,140) (43,837) Increase (Decrease) in net assets attributable to holders of redeemable units for the period 1,310,305 (22,327,688) 109,506 (1,028,917)Net assets attributable to holders of redeemable units, end of period 39,533,888 26,128,796 2,159,273 2,168,879 June 30 June 30 2019 (\$) 2018 (\$) Total Total Net assets attributable to holders of redeemable units, beginning of period 65,059,372 26,868,258 Increase (Decrease) in net assets attributable to holders of redeemable units 1,930,453 (558, 389)Redeemable unit transactions [note 6] Proceeds from issuance of units 940,311 4,831,191 Redemption of units (923,776)(26, 485, 946)16,535 (21,654,755) Distributions to holders of redeemable units from: Net investment income (1,143,461) (527, 177)(527, 177)(1, 143, 461)Increase (Decrease) in net assets attributable to holders of redeemable units for the period 1,419,811 (23,356,605) Net assets attributable to holders of redeemable units, end of period 28,288,069 41,702,767

First Trust Global Risk Managed Income Index ETF

	June 30 2019 (\$)	••••••
Cash flows from (used in) Operating Activities		
Increase (Decrease) in net assets attributable to holders of redeemable units	1,930,453	(558,389)
Adjustments for:		,
Net realized (gain) loss on sale of investments	287,759	473,790
Change in unrealized (appreciation) depreciation of investments	(1,699,394)	914,865
Dividends receivable	56,964	189,410
Other assets	5,344	(5,762)
Other liabilities	(1,117)	(7,821)
Purchases of investments	(15,899,494)	(26,073,025
Proceeds from the sale of investments	15,872,995	47,968,397
	553,510	22,901,465
Cash flows from (used in) Financing Activities		
Amount received from the issuance of units	940,311	4,831,191
Amount paid on redemptions of units	(923,776)	(26,485,946)
Distributions paid to unitholders	(527,177)	(1,216,287
	(510,642)	(22,871,042
Increase (Decrease) in cash for the period	42,868	30,423
Cash, beginning of period	70,684	132,795
Cash, end of period	113,552	163,218
Dividends received, net of withholding taxes	656,429	1,175,267

STATEMENTS OF CASH FLOW For the periods ended June 30, 2019 and 2018 (unaudited)

First Trust Global Risk Managed Income Index ETF Notes to Financial Statements - Specific Information For the six-month period ended June 30, 2019 (unaudited)

A. INVESTMENT OBJECTIVE (NOTE 1) – The First Trust ETF seeks to replicate, to the extent possible, the performance of the NASDAQ Global Risk Managed Income IndexSM, net of expenses. The investment strategy of the First Trust ETF is to invest in and hold the constituent securities of the Index in the same proportion as they are reflected in the Index or securities intended to replicate the performance of the Index.

B. FAIR VALUE MEASUREMENT (NOTE 5) - The following fair value hierarchy tables present information about the First Trust ETF assets measured at fair value on a recurring basis for the period ended June 30, 2019 and year ended December 31, 2018:

	Financial Assets at Fair Value (\$) As at June 30, 2019						
	Level 1	Level 1 Level 2 Level 3 Total					
Equities	28,176,892	-	-	28,176,892			
Total	28,176,892 – – 28,176,892						
	Financial Assets at Fair Value (\$) As at December 31, 2018						
	Level 1 Level 2 Level 3 Tota						
Equities	26,738,758	_	_	26,738,758			
Total	26,738,758	-	_	26,738,758			

There have been no transfers from one Level to another for the period ended June 30, 2019 and year ended December 31, 2018.

The First Trust ETF did not hold any Level 3 instruments at the beginning of, during, or at the end of either reporting period.

C. REDEEMABLE UNITS (NOTE 6) - The First Trust ETF issued (redeemed) the following units during the period ended June 30, 2019 and year ended December 31, 2018:

Redeemable Units	Common Class	Advisor Class
Outstanding units – January 1, 2018	3,186,214	163,800
Redeemable units issued	250,000	_
Redeemable units issued on reinvestments	_	_
Redeemable units redeemed	(2,050,000)	(50,000)
Outstanding units – December 31, 2018	1,386,214	113,800
Redeemable units issued	50,000	_
Redeemable units issued on reinvestments	_	_
Redeemable units redeemed	(50,000)	-
Outstanding units – June 30, 2019	1,386,214	113,800

D. MANAGEMENT FEES AND EXPENSES (NOTE 7) - Below are the current annual management fees charged to the First Trust ETF:

Annual Management Fee ¹		
Common Class Advisor Class ²		
0.41%	0.91%	

¹Pays a management fee up to a maximum of 0.60% ²Includes a service fee of 0.50%

E. TAXATION (NOTE 8)

Tax loss carry-forwards - The net capital losses and non-capital losses as at December 31, 2018 and 2017 were as follows:

Net Capital	Net Capital Losses (\$)		al Losses (\$)
2018	2017	2018 2017	
892,910	437,022	_	_

F. COMMISSION (NOTE 9) - Total commissions and other transaction costs paid or payable to dealers by the First Trust ETF for its portfolio transactions during the periods ended June 30, 2019 and 2018 are as follows:

Transaction Cost (\$)		
2019 2018		
14,156	19,435	

G. RELATED PARTY INFORMATION (NOTE 10) - The total management fees earned by the Manager for the periods ended June 30, 2019 and 2018, including amounts owing as at June 30, 2019 and 2018 are as follows:

Management Fee Expense (\$)		Management Fee Payab (\$)	
2019	2018	2019 2018	
82,428	172,950	9,520 15,331	

H. FINANCIAL RISK MANAGEMENT (NOTE 11)

Market risk - As at June 30, 2019, the First Trust ETF's market risk is affected by changes in actual market prices and interest rates. If the following index had increased (decreased) by 5% at June 30, 2019, with all other variables held constant, this would have approximately increased (decreased) net assets as follows:

	At June 30, 2019		At Decembe	er 31, 2018
Reference Index	5% Increase (\$)	5% Decrease (\$)	5% Increase (\$)	5% Decrease (\$)
NASDAQ Global Risk Managed Income Index SM	1,589,789	(1,589,789)	1,235,940	(1,235,940)

Concentration Risk - The table below summarizes the concentration risk for the period ended June 30, 2019 and year ended December 31, 2018:

	At June 30, 2019	At December 31, 2018
Holdings	% Net Assets	% Net Assets
Bonds	55.98	50.52
Equities	20.43	21.61
Senior Loans	12.49	13.17
REITs and Preferred Shares	10.71	14.22
Total	99.61	99.52

First Trust Global Risk Managed Income Index ETF Notes to Financial Statements - Specific Information For the six-month period ended June 30, 2019 (unaudited)

SCHEDULE OF PORTFOLIO INVESTMENTS As at June 30, 2019 (unaudited)

	Number	Average	Fair	
	of Shares	Cost (\$)	Value (\$)	% of Total
Exchange Traded Funds—99.61%				
BMO Emerging Markets Bond Hedged to CAD Index ETF	192,802	3,060,212	3,069,408	10.85
BMO Equal Weight REITs Index ETF	45,870	990,297	1,072,441	3.79
BMO Equal Weight Utilities Index ETF	66,058	1,102,207	1,232,642	4.36
BMO High Yield US Corporate Bond Hedged to CAD ETF	258,280	3,559,929	3,566,847	12.61
BMO Mid-Term US IG Corporate Bond Index ETF	39,620	733,217	762,685	2.70
First Trust Senior Loan ETF (CAD-Hedged)	192,683	3,677,643	3,531,879	12.49
Horizons Cdn Select Universe Bond ETF	24,488	1,101,863	1,171,996	4.14
iShares Canadian Corporate Bond Index ETF	63,728	1,341,203	1,387,359	4.90
iShares Canadian Government Bond Index ETF	42,417	910,589	945,475	3.34
iShares Convertible Bond Index ETF, Convertible Bonds	105,582	1,951,321	1,959,602	6.93
iShares Core Canadian Long Term Bond Index ETF	28,078	659,434	720,762	2.55
iShares Core S&P / TSX Composite High Dividend Index ETF	70,428	1,447,324	1,482,509	5.24
iShares Global Monthly Dividend Index ETF (CAD-Hedged)	48,920	930,805	963,724	3.41
iShares Global Real Estate Index ETF	13,752	390,484	422,874	1.50
iShares S&P/TSX Canadian Preferred Share Index ETF	126,793	1,715,306	1,534,195	5.42
iShares S&P/TSX Capped Financials Index ETF	20,062	736,190	759,948	2.69
Vanguard Canadian Short-Term Bond Index ETF	93,892	2,241,799	2,252,469	7.96
Vanguard FTSE Canadian High Dividend Yield Index ETF	32,386	1,066,431	1,090,113	3.85
Vanguard U.S. Dividend Appreciation Index ETF	4,865	234,945	249,964	0.88
Total Exchange Traded Funds		27,851,199	28,176,892	99.61
Total investments		27,851,199	28,176,892	99.61
Transaction costs		(13,037)		
Other assets, less liabilities			111,177	0.39
Total Net Assets Attributable to Holders of Redeemable Units		27,838,162	28,288,069	100.00

First Trust Tactical Bond Index ETF

	June 30	December 3
	2019 (\$)	2018 (\$
Assets		
nvestments (non-derivative financial assets)	16,718,368	21,499,888
Cash	55,825	50,850
Accrued dividend receivable	13,747	92,501
Other assets	5,764	4,148
	16,793,704	21,647,387
Liabilities		
Accrued liabilities	8,362	10,668
Distributions payable to holders of redeemable units	45,000	60,000
	53,362	70,668
Total net assets attributable to holders of redeemable units	16,740,342	21,576,719
Total Net Assets Attributable to Holders of Redeemable Units for each class		
Units	16,740,342	21,576,719
Redeemable units outstanding [note 6]		
Units	900,000	1,200,000
Net assets attributable to holders of redeemable units per unit		
Units	18.60	17.98
STATEMENTS OF COMPREHENSIVE INCOME For the periods ended June 30, 2019 and 2018 (un	June 30	June 30
Revenues	2019 (\$)	2018 (\$
Dividends	316,098	458,679
Other changes in fair value of investments	510,090	430,073
Net realized gain (loss) on sale of investments	(837,410)	58,045
Net change in unrealized appreciation (depreciation) of investments	1,535,039	(331,599
Net change in direatized appreciation (depreciation) of investments	1,013,727	185,125
Expenses [note 7]	1,010,727	100,120
Management fees	47,376	79,821
Transaction costs [note 3 and note 9]	13,868	32,082
HST expense	4,543	8,100
Independent Review Committee fees	1,839	2,658
Interest expense	-	25
	67,626	122,686
Expenses waived by manager	(1,839)	(2,658
	65,787	120,028
ncrease (Decrease) in net assets attributable to holders of redeemable units	947,940	65,097
The ase (Decrease) in the assets all inducable to noticers of redecidable units	. ,	,
ncrease (Decrease) in net assets attributable to holders of redeemable units for each class Units	947,940	65,097
ncrease (Decrease) in net assets attributable to holders of redeemable units for each class	947,940	65,097

See accompanying notes which are an integral part of these financial statements.

On behalf of the Trustee,

FT Portfolios Canada Co.

..... Director

..... Director

First Trust Tactical Bond Index ETF

STATEMENTS OF CHANGES IN NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE UNITS

For the periods ended June 30, 2019 and 2018 (unaudited)

	June 30 2019 (\$)	June 30 2018 (\$)
Net assets attributable to holders of redeemable units, beginning of period	21,576,719	34,097,106
Increase (Decrease) in net assets attributable to holders of redeemable units	947,940	65,097
Redeemable unit transactions [note 6]		
Proceeds from issuance of units	912,466	971,544
Redemption of units	(6,391,783)	(4,829,731)
	(5,479,317)	(3,858,187)
Distributions to holders of redeemable units from:		
Net investment income	(305,000)	(565,000)
	(305,000)	(565,000)
Increase (Decrease) in net assets attributable to holders of redeemable units, for the period	(4,836,377)	(4,358,090)
Net assets attributable to holders of redeemable units, end of period	16,740,342	29,739,016

First Trust Tactical Bond Index ETF

STATEMENTS OF CASH FLOW For the periods ended June 30, 2019 and 2018 (unaudited)	
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	June 30 2019 (\$)	June 30 2018 (\$)
Cash flows from (used in) Operating Activities		
Increase (Decrease) in net assets attributable to holders of redeemable units	947,940	65,097
Adjustments for:		
Net realized (gain) loss on sale of investments	837,410	(58,045)
Change in unrealized (appreciation) depreciation of investments	(1,535,039)	331,599
Dividends receivable	78,754	142,671
Other assets	(1,616)	(2,277)
Other liabilities	(2,306)	(1,831)
Purchases of investments	(13,209,687)	(33,560,606)
Proceeds from the sale of investments	18,688,836	37,586,509
	5,804,292	4,503,117
Cash flows from (used in) Financing Activities		
Amount received from the issuance of units	912,466	971,544
Amount paid on redemptions of units	(6,391,783)	(4,829,731)
Distributions paid to unitholders	(320,000)	(592,500)
	(5,799,317)	(4,450,687)
Increase (Decrease) in cash for the period	4,975	52,430
Cash, beginning of period	50,850	68,640
Cash, end of period	55,825	121,070
Dividends received, net of withholding taxes	394,852	601,350

First Trust Tactical Bond Index ETF Notes to Financial Statements - Specific Information For the six-month period ended June 30, 2019 (unaudited)

A. INVESTMENT OBJECTIVE (NOTE 1) – The First Trust ETF seeks to replicate, to the extent possible, the performance of the NASDAQ Canadian Preservation CAD TR^{SM} (the "Index"), net of expenses. The investment strategy of the First Trust ETF is to invest in and hold the constituent securities of the Index in the same proportion as they are reflected in the Index or securities intended to replicate the performance of such Index.

B. FAIR VALUE MEASUREMENT (NOTE 5) - The below fair value hierarchy table presents information about the First Trust ETF assets measured at fair value on a recurring basis for the period ended June 30, 2019 and year ended December 31, 2018:

	Financial Assets at Fair Value (\$) As at June 30, 2019					
	Level 1	Level 1 Level 2 Level 3 Total				
Equities	16,718,368	_	-	16,718,368		
Total	16,718,368	-	l	16,718,368		
	Financial Assets at Fair Value (\$) As at December 31, 2018					
	Level 1	Level 2	Level 3	Total		
Equities	21,499,888	-	-	21,499,888		
Total	21,499,888	-	-	21,499,888		

There have been no transfers from one Level to another for the period ended June 30, 2019 and year ended December 31, 2018.

The First Trust ETF did not hold any Level 3 instruments at the beginning of, during, or at the end of either reporting period.

C. REDEEMABLE UNITS (NOTE 6) - The First Trust ETF issued (redeemed) the following units during the period ended June 30, 2019 and year ended December 31, 2018:

Redeemable Units	Units
Outstanding units – January 1, 2018	1,750,000
Redeemable units issued	50,000
Redeemable units issued on reinvestments	_
Redeemable units redeemed	(600,000)
Outstanding units – December 31, 2018	1,200,000
Redeemable units issued	50,000
Redeemable units issued on reinvestments	_
Redeemable units redeemed	(350,000)
Outstanding units – June 30, 2019	900,000

D. MANAGEMENT FEES AND EXPENSES (NOTE 7) - Below is the current annual management fee charged to the First Trust ETF:

Annual Management Fee		
Units		
0.50%		

E. TAXATION (NOTE 8)

Tax loss carry-forwards - The net capital losses and non-capital losses as at December 31, 2018 and 2017 were as follows:

Net Capital Losses (\$)		Non-Capital Losses (\$)		
2018	2017	2018 2017		
799,718	523,773	_	_	

F. COMMISSION (NOTE 9) - Total commissions and other transaction costs paid or payable to dealers by the First Trust ETF for its portfolio transactions during the periods ended June 30, 2019 and 2018 are as follows:

Transaction Cost (\$)			
2019 2018			
13,868 32,082			

G. RELATED PARTY INFORMATION (NOTE 10) - The total management fees earned by the Manager for the periods ended June 30, 2019 and 2018, including amounts owing as at June 30, 2019 and 2018 are as follows:

Management Fee Expense (\$)		Management Fee Payable (\$)		
2019	2018	2019	2018	
47,376	79,821	7,400	12,852	

H. FINANCIAL RISK MANAGEMENT (NOTE 11)

Market risk - As at June 30, 2019, the First Trust ETF's market risk is affected by changes in actual market prices and interest rates. If the following index had increased (decreased) by 5% at June 30, 2019, with all other variables held constant, this would have approximately increased (decreased) net assets as follows:

	June 30, 2019		At Decembe	er 31, 2018
Index	5% Increase (\$)	5% Decrease (\$)	5% Increase (\$)	5% Decrease (\$)
NASDAQ Canadian Preservation CAD TR Index SM	765,034	(765,034)	832,861	(832,861)

Concentration Risk – The table below summarizes the concentration risk for the period ended June 30, 2019 and year ended December 31, 2018:

	At June 30, 2019	At December 31, 2018
Holdings	% Net Assets	% Net Assets
Exchange-Traded Funds	99.87	99.64
Total	99.87	99.64

First Trust Tactical Bond Index ETF Notes to Financial Statements - Specific Information For the six-month period ended June 30, 2019 (unaudited)

SCHEDULE OF PORTFOLIO INVESTMENTS As at June 30, 2019 (unaudited)

	Number	Average	Fair	
	of Shares	Cost (\$)	Value (\$)	% of Total
Exchange Traded Funds—99.87%				
BMO Emerging Markets Bond Hedged to CAD Index ETF	210,046	3,223,092	3,343,932	19.98
iShares Canadian Government Bond Index ETF	150,142	3,222,008	3,346,665	19.99
iShares Canadian Universe Bond Index ETF	104,655	3,219,769	3,350,007	20.01
iShares Convertible Bond Index ETF, Convertible Bonds	181,498	3,397,070	3,368,603	20.12
iShares U.S. High Yield Bond Index ETF	171,637	3,292,663	3,309,161	19.77
Total Exchange Traded Funds		16,354,602	16,718,368	99.87
Total investments		16,354,602	16,718,368	99.87
Transaction costs		(6,599)		
Other assets, less liabilities			21,974	0.13
Total Net Assets Attributable to Holders of Redeemable Units		16,348,003	16,740,342	100.00

First Trust Value Line® Dividend Index ETF (CAD-Hedged)

	June 30	December 3
	2019 (\$)	2018 (\$
Assets		
Investments (non-derivative financial assets)	17,318,555	14,215,582
Cash	66,764	208,28
Accrued dividend receivable	40,535	29,089
Derivative assets	98,658	3,807
Other assets	6,004	2,879
1 × 1 1021	17,530,516	14,459,637
Liabilities Accrued liabilities	25.090	21.02
	25,080	21,03
Payable for portfolio securities purchased	-	171,019
Distributions payable to holders of redeemable units Derivative liabilities	32,304	21,05 290,64
	57,384	290,64
Total net assets attributable to holders of redeemable units	17,473,132	13,955,88
Total Net Assets Attributable to Holders of Redeemable Units for each class		
Common Class	13,171,495	10,207,76
Advisor Class	4,301,637	3,748,11
Redeemable units outstanding [note 6]		
Common Class	452,160	402,160
Advisor Class	147,835	147,835
Net assets attributable to holders of redeemable units per unit		
Common Class	29.13	25.38
Advisor Class	29.10	25.3
STATEMENTS OF COMPREHENSIVE INCOME For the periods ended June 30, 2019 and 2018 (unauc	dited)	
	June 30	June 3
-	2019 (\$)	2018 (
Revenues		
		117 010
	342,875	147,018
Other changes in fair value of investments and derivatives		
Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments	1,035,243	198,217
Net realized gain (loss) on derivatives	1,035,243 124,386	198,217 (521,932
Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange	1,035,243 124,386 (689)	198,21 (521,93 (1,41
Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments	1,035,243 124,386 (689) 1,194,356	198,21 (521,932 (1,419 47,18
Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange	1,035,243 124,386 (689) 1,194,356 385,499	198,217 (521,932 (1,419 47,184 91,038
Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives	1,035,243 124,386 (689) 1,194,356 385,499 3,081,670	198,217 (521,932 (1,419 47,184 91,038 (39,894
Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments	1,035,243 124,386 (689) 1,194,356 385,499 3,081,670 (41)	198,217 (521,932 (1,419 47,184 91,038 (39,894 492
Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash	1,035,243 124,386 (689) 1,194,356 385,499 3,081,670	198,21 (521,93) (1,419 47,18 91,03 (39,89 49)
Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7]	1,035,243 124,386 (689) 1,194,356 385,499 3,081,670 (41)	198,217 (521,933 (1,415 47,184 91,036 (39,894 (39,402
Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees	1,035,243 124,386 (689) 1,194,356 385,499 3,081,670 (41) 3,081,629	198,217 (521,932 (1,419 47,184 91,033 (39,894 (39,402 (39,402 28,995
Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Service fees	1,035,243 124,386 (689) 1,194,356 385,499 3,081,670 (41) 3,081,629 71,134	198,211 (521,933 (1,419 47,18 91,038 (39,89 (39,402 28,999 8,285
Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Service fees HST expense	1,035,243 124,386 (689) 1,194,356 385,499 3,081,670 (41) 3,081,629 71,134 20,438	198,211 (521,93; 47,18 91,033 (39,89- (39,40) (39,40) 28,999 8,289 3,795
Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Service fees HST expense Transaction costs [note 3 and note 9]	1,035,243 124,386 (689) 1,194,356 385,499 3,081,670 (41) 3,081,629 71,134 20,438 8,779	198,211 (521,93) (1,411 47,18 91,03) (39,89 (39,40) 28,999 8,28 8,28 8,28 3,799 1,039
Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Service fees HST expense Transaction costs [note 3 and note 9] Independent Review Committee fees	1,035,243 124,386 (689) 1,194,356 385,499 3,081,670 (41) 3,081,629 71,134 20,438 8,779 2,329 1,977 9	198,211 (521,93) (1,41) 47,18 91,030 (39,89) (39,40) 28,999 8,280 8,280 8,280 3,790 1,030 690
Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Service fees HST expense Transaction costs [note 3 and note 9] Independent Review Committee fees Interest expense	1,035,243 124,386 (689) 1,194,356 385,499 3,081,670 (41) 3,081,629 71,134 20,438 8,779 2,329 1,977 9 104,666	198,211 (521,933 (1,419 47,184 91,033 (39,894 (39,402 28,999 8,285 3,792 1,033 692 42,803
Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Service fees HST expense Transaction costs [note 3 and note 9] Independent Review Committee fees Interest expense	1,035,243 124,386 (689) 1,194,356 385,499 3,081,670 (41) 3,081,629 71,134 20,438 8,779 2,329 1,977 9 104,666 (1,977)	198,211 (521,93) (1,419 47,18 91,033 (39,894 (39,40) (39,40) 28,999 8,280 3,792 1,033 692 42,800 (692
Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Service fees HST expense Transaction costs [note 3 and note 9] Independent Review Committee fees Interest expense Expenses waived by manager	1,035,243 124,386 (689) 1,194,356 385,499 3,081,670 (41) 3,081,629 71,134 20,438 8,779 2,329 1,977 9 104,666 (1,977) 102,689	198,211 (521,932 (1,419 47,184 91,033 (39,894 (39,402 (39,402 (39,402 28,999 8,288 3,792 1,033 692 42,800 (692 42,11 [°]
Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Service fees HST expense Transaction costs [note 3 and note 9] Independent Review Committee fees Interest expense Expenses waived by manager	1,035,243 124,386 (689) 1,194,356 335,499 3,081,670 (41) 3,081,629 71,134 20,438 8,779 2,329 1,977 9 104,666 (1,977) 102,689 2,978,940	198,211 (521,933 (1,419 47,184 91,033 (39,894 (39,402 (39,402 (39,402 (39,402 (39,402 (39,402 (39,402 (39,402 (39,402 (1,112) (692 42,111 (81,511) (81,511)
Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Service fees HST expense Transaction costs [note 3 and note 9] Independent Review Committee fees Interest expense Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes	1,035,243 124,386 (689) 1,194,356 385,499 3,081,670 (41) 3,081,629 71,134 20,438 8,779 2,329 1,977 9 104,666 (1,977) 102,689 2,978,940 45,103	198,211 (521,933 (1,419 47,18 91,036 (39,89) 499 (39,402 28,999 8,286 3,799 1,036 699 42,800 (699 42,111 (81,513 19,096
Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Service fees HST expense Transaction costs [note 3 and note 9] Independent Review Committee fees Interest expense Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes Increase (Decrease) in net assets attributable to holders of redeemable units	1,035,243 124,386 (689) 1,194,356 335,499 3,081,670 (41) 3,081,629 71,134 20,438 8,779 2,329 1,977 9 104,666 (1,977) 102,689 2,978,940	198,211 (521,93) (1,411) 47,18 91,033 (39,89 49) (39,40) 28,999 8,284 3,792 1,033 699 42,800 (699 42,111 (81,511)
Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Service fees HST expense Transaction costs [note 3 and note 9] Independent Review Committee fees Interest expense Expenses vaived by manager Expenses (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes Increase (Decrease) in net assets attributable to holders of redeemable units for each class	1,035,243 124,386 (689) 1,194,356 385,499 3,081,670 (41) 3,081,629 71,134 20,438 8,779 2,329 1,977 9 104,666 (1,977) 102,689 2,978,940 45,103 2,933,837	198,211 (521,93) (1,41) 47,18 91,03) (39,89) 499 (39,40) 28,999 8,280 3,799 1,033 699 42,800 (699 42,811 (699 42,11) (81,511) 19,099 (100,600
Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Service fees HST expense Transaction costs [note 3 and note 9] Independent Review Committee fees Interest expense Expenses waived by manager Expenses (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes Increase (Decrease) in net assets attributable to holders of redeemable units for each class Common Class	1,035,243 124,386 (689) 1,194,356 385,499 3,081,670 (41) 3,081,629 71,134 20,438 8,779 2,329 1,977 9 104,666 (1,977) 102,689 2,978,940 45,103 2,933,837 2,354,813	198,211 (521,932 (1,41) 47,18 91,033 (39,894 (39,40) 28,999 8,280 3,792 1,033 692 42,800 (692 42,111 (81,511 19,099 (100,600 (96,185)
Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Service fees HST expense Transaction costs [note 3 and note 9] Independent Review Committee fees Interest expense Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes Increase (Decrease) in net assets attributable to holders of redeemable units for each class Common Class Advisor Class	1,035,243 124,386 (689) 1,194,356 385,499 3,081,670 (41) 3,081,629 71,134 20,438 8,779 2,329 1,977 9 104,666 (1,977) 102,689 2,978,940 45,103 2,933,837	198,21 (521,93) (1,41) 47,18 91,03 (39,89 49) (39,40) 28,99 8,28 3,79 1,03 69) 42,80 (69) 42,80 (69) 42,11 (81,51) 19,099 (100,60) (96,18)
Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Service fees HST expense Transaction costs [note 3 and note 9] Independent Review Committee fees Interest expense Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes Increase (Decrease) in net assets attributable to holders of redeemable units for each class Common Class Advisor Class Increase (Decrease) in net assets attributable to holders of redeemable units for each class Common Class Advisor Class Increase (Decrease) in net assets attributable to holders of redeemable units for each class	1,035,243 124,386 (689) 1,194,356 385,499 3,081,670 (41) 3,081,629 71,134 20,438 8,779 2,329 1,977 9 104,666 (1,977) 102,689 2,978,940 45,103 2,933,837 2,354,813 5,79,024	198,21 (521,93) (1,41) 47,18 91,03 (39,89 49) (39,40) 28,99 8,28 3,79 1,03 69 42,800 (69) 42,11 (81,51) 19,09 (100,60) (96,18 (4,42)
Other changes in fair value of investments and derivatives Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Service fees HST expense Transaction costs [note 3 and note 9] Independent Review Committee fees Interest expense Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes Increase (Decrease) in net assets attributable to holders of redeemable units for each class Common Class	1,035,243 124,386 (689) 1,194,356 385,499 3,081,670 (41) 3,081,629 71,134 20,438 8,779 2,329 1,977 9 104,666 (1,977) 102,689 2,978,940 45,103 2,933,837 2,354,813	198,211 (521,93) (1,41) 47,18 91,030 (39,89) 499 (39,40) 28,999 8,280 (39,40) 28,999 8,280 1,033 699 42,800 (699) 42,111 (81,511 (81,511) 19,090

On behalf of the Trustee, FT Portfolios Canada Co.

IN

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..... Director

First Trust Value Line® Dividend Index ETF (CAD-Hedged) STATEMENTS OF CHANGES IN NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE UNITS

	June 30 2019 (\$) Common Class	June 30 2018 (\$) Common Class	June 30 2019 (\$) Advisor Class	June 3 2018 (\$ Advisc Clas
Net assets attributable to holders of redeemable units, beginning of period	10,207,766	6,820,897	3,748,115	1,340,106
Increase (Decrease) in net assets attributable to holders of redeemable units	2,354,813	(96,189)	579,024	(4,420
Redeemable unit transactions [note 6]				
Proceeds from issuance of units	8,028,883	39,326	-	2,631,77
Redemption of units	(7,230,896)	-	-	(39,32
	797,987	39,326	-	2,592,44
Distributions to holders of redeemable units from:				
Net investment income	(189,071)	(68,700)	(25,502)	(7,89
	(189,071)	(68,700)	(25,502)	(7,899
	, · · · /			
Increase (Decrease) in net assets attributable to holders of redeemable units for the period	2,963,729	(125,563)	553,522	2,580,12
Net assets attributable to holders of redeemable units, end of period	13,171,495	6,695,334	4,301,637	3,920,234
			June 30 2019 (\$) Total	June 3 2018 (\$ Tota
Net assets attributable to holders of redeemable units, beginning of period			13,955,881	8,161,003
Increase (Decrease) in net assets attributable to holders of redeemable units			2,933,837	(100,609
Redeemable unit transactions [note 6]				
Proceeds from issuance of units			8,028,883	2,671,099
Redemption of units			(7,230,896)	(39,326
			797,987	2,631,773
Distributions to holders of redeemable units from:				
Net investment income			(214,573)	(76,599
			(214,573)	(76,599
	iod		3,517,251	2,454,56
Increase (Decrease) in net assets attributable to holders of redeemable units for the per	lou		-,,=	

First Trust Value Line® Dividend Index ETF (CAD-Hedged)

	June 30 2019 (\$)	June 30 2018 (\$)
Cash flows from (used in) Operating Activities		
Increase (Decrease) in net assets attributable to holders of redeemable units	2,933,837	(100,609)
Adjustments for:		
Net realized (gain) loss on sale of investments	(1,035,243)	(198,217)
Change in unrealized (appreciation) depreciation of investments and derivatives	(1,579,855)	(138,222)
Dividends receivable	(11,446)	(9,482)
Other assets	(3,125)	(1,054)
Other liabilities	4,045	3,085
Purchases of investments	(15,388,461)	(5,968,984)
Proceeds from the sale of investments	14,344,068	3,784,854
	(736,180)	(2,628,629)
Cash flows from (used in) Financing Activities		
Amount received from the issuance of units	8,028,883	2,671,099
Amount paid on redemptions of units	(7,230,896)	(39,326)
Distributions paid to unitholders	(203,323)	(94,478)
	594,664	2,537,295
Increase (Decrease) in cash for the period	(141,516)	(91,334)
Cash, beginning of period	208,280	130,194
Cash, end of period	66,764	38,860
Dividends received, net of withholding taxes	286,326	118,440

STATEMENTS OF CASH FLOW For the periods ended June 30, 2019 and 2018 (unaudited)

A. INVESTMENT OBJECTIVE (NOTE 1) – The First Trust ETF seeks to replicate, to the extent possible, the performance of the Value Line® Dividend Index (the "Index) on a currency hedged basis, net of expenses. The Index is a modified equal-dollar weighted index comprised of U.S. exchange-listed securities of companies that pay above-average dividends and have the potential for capital appreciation.

B. FAIR VALUE MEASUREMENT (NOTE 5) - The following fair value hierarchy tables present information about the First Trust ETF assets measured at fair value on a recurring basis for the period ended June 30, 2019 and year ended December 31, 2018:

	Financial Assets (Liabilities) at Fair Value (\$) As at June 30, 2019					
	Level 1	Total				
Equities	17,318,555	-	_	17,318,555		
Derivative assets	_	98,658	_	98,658		
Derivative liabilities	_					
Total	17,318,555	98,658	_	17,417,213		
	Financial Assets (Liabilities) at Fair Value (\$) As at December 31, 2018					
	Level 1	Level 2	Level 3	Total		
Equities	14,215,582	-	_	14,215,582		
Derivative assets	_	3,807	_	3,807		
Derivative liabilities	_	(290,648)		(290,648)		
Total	14,215,582	(286,841)	_	13,928,741		

There have been no transfers from one Level to another for the period ended June 30, 2019 and year ended December 31, 2018.

The First Trust ETF did not hold any Level 3 instruments at the beginning of, during, or at the end of either reporting period.

C. REDEEMABLE UNITS (NOTE 6) - The First Trust ETF issued (redeemed) the following units during the period ended June 30, 2019 and year ended December 31, 2018:

Redeemable Units	Common Class	Advisor Class
Outstanding units – January 1, 2018	250,663	49,335
Redeemable units issued	201,497	100,000
Redeemable units issued on reinvestments	_	-
Redeemable units redeemed	(50,000)	(1,500)
Outstanding units – December 31, 2018	402,160	147,835
Redeemable units issued	300,000	_
Redeemable units issued on reinvestments	_	-
Redeemable units redeemed	(250,000)	_
Outstanding units – June 30, 2019	452,160	147,835

D. MANAGEMENT FEES AND EXPENSES (NOTE 7) - Below are the current annual management fees charged to the First Trust ETF:

Annual Management Fee			
Common Class Advisor Class ¹			
0.70%	1.70%		

¹Includes a service fee of 1.00%

E. TAXATION (NOTE 8)

Tax loss carry-forwards - The net capital losses and non-capital losses as at December 31, 2018 and 2017 were as follows:

Net Capital Losses (\$)		Non-Capital Losses (\$)	
2018	2017	2018 2017	
543,047	543,047	_	_

F. COMMISSION (NOTE 9) - Total commissions and other transaction costs paid or payable to dealers by the First Trust ETF for its portfolio transactions during the periods ended June 30, 2019 and 2018 are as follows:

Transaction Cost (\$)		
2019 2018		
2,329	1,039	

G. RELATED PARTY INFORMATION (NOTE 10) - The total management fees earned by the Manager for the periods ended June 30, 2019 and 2018, including amounts owing as at June 30, 2019 and 2018 are as follows:

Management Fee Expense (\$)		Management Fee Payable (\$)	
2019	2018	2019	2018
71,134	28,995	11,542	5,905

H. FINANCIAL RISK MANAGEMENT (NOTE 11)

Market risk - As at June 30, 2019, the First Trust ETF's market risk is affected by changes in actual market prices and foreign currency movements. If the following index had increased (decreased) by 5% at June 30, 2019, with all other variables held constant, this would have approximately increased (decreased) net assets as follows:

	At June 3	30, 2019	At December	[·] 31, 2018
Index	5% Increase (\$)	5% Decrease (\$)	5% Increase (\$)	5% Decrease (\$)
S&P 500 Index (CAD-Hedged)	660,205	(660,205)	519,857	(519,857)
Dow Jones U.S. Select Dividend [™] Index USD	879,883	(879,883)	701,981	(701,981)

Currency risk - The table below summarizes the First Trust ETF's net currency exposure as at June 30, 2019 and December 31, 2018:

	At June 3	0, 2019	At Decembe	r 31, 2018
Currency	Net Exposure (\$) % Net Assets		Net Exposure (\$)	% Net Assets
United States Dollar	(121,273)	(0.69)	198,051	1.42

As at June 30, 2019, if the exchange rate between the Canadian Dollar and the other currencies increased or decreased by 1%, with all other variables held constant, net assets would have decreased or increased by \$1,213 (December 31, 2018 - \$1,981). In practice, actual results may differ from this sensitivity analysis and the difference could be material.

Concentration Risk - The table below summarizes the concentration risk for the period ended June 30, 2019 and year ended December 31, 2018:

	As a % of net assets att redeemat	
Sector	June 30, 2019	December 31, 2018
Canada		
Financials	2.57	2.72
Communication Services	1.03	0.54
Information Technology	1.02	1.09
Utilities	0.51	0.55
United States		
Utilities	20.82	20.17
Financials	20.75	20.75
Industrials	12.47	12.48
Consumer Staples	10.65	11.54
Consumer Discretionary	4.69	5.08
Information Technology	3.56	4.54
Health Care	3.56	3.98
Materials	3.12	3.40
Communication Services	2.06	1.68
Energy	1.57	2.26
International		
United Kingdom	3.07	3.28
Switzerland	2.56	2.25
Ireland	1.03	0.56
France	1.02	1.11
Bermuda	1.02	1.12
Japan	1.01	1.11
India	0.52	0.56
Taiwan	0.51	0.56
Belgium		0.53
Total	99.12	101.86

SCHEDULE OF PORTFOLIO INVESTMENTS As at June 30, 2019 (unaudited)

	Number	Average	Fair	
	of Shares	Cost (\$)	Value (\$)	% of Total
EQUITIES				
Communication Services—1.03% BCE Inc.	1,510	90,058	89,933	0.51
TELUS Corp.	1,874	90,058 88,967	90,581	0.51
	1,074	179,025	180,514	1.03
Financials—2.57%			,	
Bank of Montreal	910	89,368	89,913	0.51
Bank of Nova Scotia	1,266	93,973	90,106	0.52
Canadian Imperial Bank of Commerce	863	94,804	88,784	0.51
Royal Bank of Canada	864	85,907	89,837	0.51
Toronto-Dominion Bank (The)	1,180	86,277	90,182	0.52
		450,329	448,822	2.57
Information Technology—1.02%				
Shaw Communications Inc., Class 'B'	3,355	88,642	89,541	0.51
Thomson Reuters Corp.	1,045	67,706	88,212	0.51
		156,348	177,753	1.02
Utilities—0.51%				
Fortis Inc.	1,726	78,172	89,213	0.51
		78,172	89,213	0.51
		863,874	896,302	5.13
UNITED STATES EQUITIES Communication Services—2.06%				
AT&T Inc.	2,112	91,096	92,681	0.53
Comcast Corp., Class 'A'	1,578	78,399	92,001 87,370	0.53
Omnicom Group Inc.	845	81,940	90,684	0.52
Verizon Communications Inc.	1,181	85,608	88,356	0.51
	.,	337,043	359,091	2.06
Consumer Discretionary—4.69%				
Cheesecake Factory Inc. (The)	1,585	100,471	90,747	0.52
Cracker Barrel Old Country Store Inc.	405	86,560	90,550	0.52
Genuine Parts Co.	662	85,469	89,796	0.51
Home Depot Inc. (The)	335	80,615	91,236	0.52
Leggett & Platt Inc.	1,823	97,211	91,601	0.52
Lowe's Cos. Inc.	695	88,139	91,842	0.53
McDonald's Corp.	337	78,667	91,644	0.53
Tiffany & Co.	749	93,558	91,847	0.53
V.F. Corp.	783	81,531	89,567	0.51
		792,221	818,830	4.69
Consumer Staples—10.65%				
Altria Group Inc.	1,419	104,194	87,988	0.50
Archer-Daniels-Midland Co.	1,690	95,791	90,296	0.52
Campbell Soup Co.	1,698	85,583	89,100	0.51
Clorox Co. (The)	443	86,670	88,824	0.51
Coca-Cola Co. (The)	1,325 930	81,164	88,354	0.51
Colgate-Palmolive Co. Conagra Brands Inc.	2,449	79,964 91,325	87,286 85,052	0.50 0.49
CVS Health Corp.	1,295	111,334	92,408	0.43
General Mills Inc.	1,233	77,216	88,173	0.53
Hershey Co. (The)	501	71,681	87,935	0.50
Hormel Foods Corp.	1,633	87,713	86,695	0.50
J.M. Smucker Co. (The)	567	81,359	85,530	0.49
Kellogg Co.	1,234	98,065	86,568	0.50
Kimberly-Clark Corp.	499	75,205	87,094	0.50
Mondelez International Inc., Class 'A'	1,244	71,244	87,807	0.50
PepsiCo Inc.	513	77,698	88,093	0.50
Philip Morris International Inc.	884	99,138	90,910	0.52
Procter & Gamble Co. (The)	613	73,202	88,022	0.50
Sysco Corp.	968	80,160	89,648	0.51
Walgreens Boots Alliance Inc.	1,325	115,652	94,861	0.54
Walmart Inc.	619	73,572	89,564	0.51
		1,817,930	1,860,208	10.65
Energy—1.57%				
Chevron Corp.	551	84,335	89,791	0.52
Exxon Mobil Corp.	894	91,607	89,714	0.51
Phillips 66	767	95,464	93,954	0.54
		271,406	273,459	1.57

Financials—20.75%				
Aflac Inc.	1,251	73,004	89,792	0.51
Allstate Corp. (The)	673 791	76,736 72,333	89,622 90,730	0.51 0.52
Arthur J. Gallagher & Co. Assurant Inc.	650	81,648	90,551	0.52
AvalonBay Communities Inc.	331	80,117	88,071	0.50
AXA Equitable Holdings Inc.	3,342	95,658	91,469	0.52
Bank of Hawaii Corp.	870	89,141	94,460	0.54
Bank of New York Mellon Corp. (The)	1,597	104,844	92,333	0.53
BB&T Corp.	1,419	89,034	91,296	0.52
BlackRock Inc.	149	85,757	91,571	0.52
Capitol Federal Financial Inc.	5,194	91,796	93,661	0.54
Cincinnati Financial Corp.	655	66,847	88,923	0.51
CNA Financial Corp.	1,459	89,892	89,934	0.51
Discover Financial Services	887	81,540	90,126	0.52
Equity Residential	879 519	79,805	87,391 87,513	0.50 0.50
Federal Realty Investment Trust Fidelity National Financial Inc.	1,703	87,399 80,373	89,876	0.50
First American Financial Corp.	1,251	79,584	87,974	0.50
Franklin Resources Inc.	2,003	90,987	91,281	0.52
Hanover Insurance Group Inc.	546	83,427	91,736	0.53
Hartford Financial Services Group Inc. (The)	1,236	78,316	90,189	0.52
JPMorgan Chase & Co.	633	83,300	92,676	0.53
M&T Bank Corp.	416	89,863	92,650	0.53
Marsh & McLennan Cos. Inc.	702	89,863	91,701	0.52
Mid-America Apartment Communities Inc.	579	75,429	89,289	0.51
Nasdaq Inc.	710	82,131	89,417	0.51
Northwest Bancshares Inc.	4,084	92,018	94,182	0.54
Park National Corp.	722	92,855	93,973	0.54
People's United Financial Inc.	4,219	92,408	92,709	0.53
PNC Financial Services Group Inc.	515 287	85,368	92,584 89,514	0.53 0.51
Public Storage Inc. Realty Income Corp.	959	79,613 78,989	86,617	0.51
Simon Property Group Inc.	425	94,915	88,916	0.50
T. Rowe Price Group Inc.	643	81,553	92,380	0.53
Travelers Cos. Inc. (The)	453	74,976	88,699	0.51
	-00			
U.S. Bancorp	1,316	87,248	90,304	0.52
U.S. Bancorp	1,316	87,248	90,304	0.52
U.S. Bancorp Washington Federal Inc. Washington REIT Wells Fargo & Co.	1,316 2,084 2,525 1,487	87,248 93,616 91,728 99,892	90,304 95,328 88,386 92,146	0.52 0.55 0.51 0.53
U.S. Bancorp Washington Federal Inc. Washington REIT	1,316 2,084 2,525	87,248 93,616 91,728 99,892 73,994	90,304 95,328 88,386 92,146 85,473	0.52 0.55 0.51 0.53 0.49
U.S. Bancorp Washington Federal Inc. Washington REIT Wells Fargo & Co. WP Carey Inc.	1,316 2,084 2,525 1,487	87,248 93,616 91,728 99,892	90,304 95,328 88,386 92,146	0.52 0.55 0.51 0.53
U.S. Bancorp Washington Federal Inc. Washington REIT Wells Fargo & Co. WP Carey Inc. Health Care—3.56%	1,316 2,084 2,525 1,487 804	87,248 93,616 91,728 99,892 73,994 3,397,997	90,304 95,328 88,386 92,146 85,473 3,625,443	0.52 0.55 0.51 0.53 0.49 20.75
U.S. Bancorp Washington Federal Inc. Washington REIT Wells Fargo & Co. WP Carey Inc. Health Care—3.56% Amgen Inc.	1,316 2,084 2,525 1,487 804 372	87,248 93,616 91,728 99,892 73,994 3,397,997 90,987	90,304 95,328 88,386 92,146 85,473 3,625,443 89,772	0.52 0.55 0.51 0.53 0.49 20.75 0.51
U.S. Bancorp Washington Federal Inc. Washington REIT Wells Fargo & Co. WP Carey Inc. Health Care—3.56% Amgen Inc. Bristol-Myers Squibb Co.	1,316 2,084 2,525 1,487 804 372 1,507	87,248 93,616 91,728 99,892 73,994 3,397,997 90,987 100,876	90,304 95,328 88,386 92,146 85,473 3,625,443 89,772 89,498	0.52 0.55 0.51 0.53 0.49 20.75 0.51 0.51
U.S. Bancorp Washington Federal Inc. Washington REIT Wells Fargo & Co. WP Carey Inc. Health Care—3.56% Amgen Inc.	1,316 2,084 2,525 1,487 804 372	87,248 93,616 91,728 99,892 73,994 3,397,997 90,987	90,304 95,328 88,386 92,146 85,473 3,625,443 89,772	0.52 0.55 0.51 0.53 0.49 20.75 0.51
U.S. Bancorp Washington Federal Inc. Washington REIT Wells Fargo & Co. WP Carey Inc. Health Care—3.56% Amgen Inc. Bristol-Myers Squibb Co. Eli Lilly and Co.	1,316 2,084 2,525 1,487 804 372 1,507 595	87,248 93,616 91,728 99,892 73,994 3,397,997 90,987 100,876 94,174 85,061	90,304 95,328 88,386 92,146 85,473 3,625,443 89,772 89,498 86,326 87,731	0.52 0.55 0.51 0.53 0.49 20.75 0.51 0.51 0.50
U.S. Bancorp Washington Federal Inc. Washington REIT Wells Fargo & Co. WP Carey Inc. Health Care—3.56% Amgen Inc. Bristol-Myers Squibb Co. Eli Lilly and Co. Johnson & Johnson	1,316 2,084 2,525 1,487 804 372 1,507 595 481	87,248 93,616 91,728 99,892 73,994 3,397,997 90,987 100,876 94,174	90,304 95,328 88,386 92,146 85,473 3,625,443 89,772 89,498 86,326	0.52 0.55 0.51 0.53 0.49 20.75 0.51 0.51 0.50 0.50
U.S. Bancorp Washington Federal Inc. Washington REIT Wells Fargo & Co. WP Carey Inc. Health Care—3.56% Amgen Inc. Bristol-Myers Squibb Co. Eli Lilly and Co. Johnson & Johnson Merck & Co. Inc.	1,316 2,084 2,525 1,487 804 372 1,507 595 481 805	87,248 93,616 91,728 99,892 73,994 3,397,997 90,987 100,876 94,174 85,061 74,630	90,304 95,328 88,386 92,146 85,473 3,625,443 89,772 89,498 86,326 87,731 88,394	0.52 0.55 0.51 0.53 0.49 20.75 0.51 0.51 0.50 0.50 0.50
U.S. Bancorp Washington Federal Inc. Washington REIT Wells Fargo & Co. WP Carey Inc. Health Care—3.56% Amgen Inc. Bristol-Myers Squibb Co. Eli Lilly and Co. Johnson & Johnson Merck & Co. Inc. Pfizer Inc.	1,316 2,084 2,525 1,487 804 372 1,507 595 481 805 1,573	87,248 93,616 91,728 99,892 73,994 3,397,997 90,987 100,876 94,174 85,061 74,630 84,559	90,304 95,328 88,386 92,146 85,473 3,625,443 89,772 89,498 86,326 87,731 88,394 89,236	0.52 0.55 0.51 0.53 0.49 20.75 0.51 0.51 0.50 0.50 0.51 0.51
U.S. Bancorp Washington Federal Inc. Washington REIT Wells Fargo & Co. WP Carey Inc. Health Care—3.56% Amgen Inc. Bristol-Myers Squibb Co. Eli Lilly and Co. Johnson & Johnson Merck & Co. Inc. Pfizer Inc. Quest Diagnostics Inc.	1,316 2,084 2,525 1,487 804 372 1,507 595 481 805 1,573 682	87,248 93,616 91,728 99,892 73,994 3,397,997 90,987 100,876 94,174 85,061 74,630 84,559 80,359 610,646	90,304 95,328 88,386 92,146 85,473 3,625,443 89,772 89,498 86,326 87,731 88,394 89,236 90,928 621,885	0.52 0.55 0.51 0.53 0.49 20.75 0.51 0.51 0.50 0.50 0.51 0.51 0.51 0.52 3.56
U.S. Bancorp Washington Federal Inc. Washington REIT Wells Fargo & Co. WP Carey Inc. Health Care—3.56% Amgen Inc. Bristol-Myers Squibb Co. Eli Lilly and Co. Johnson & Johnson Merck & Co. Inc. Pfizer Inc. Quest Diagnostics Inc. Industrials—12.47% 3M Co.	1,316 2,084 2,525 1,487 804 372 1,507 595 481 805 1,573 682 397	87,248 93,616 91,728 99,892 73,994 3,397,997 90,987 100,876 94,174 85,061 74,630 84,559 80,359 610,646 101,334	90,304 95,328 88,386 92,146 85,473 3,625,443 89,772 89,498 86,326 87,731 88,394 89,236 90,928 621,885	0.52 0.55 0.51 0.53 0.49 20.75 0.51 0.51 0.50 0.50 0.51 0.51 0.51 0.52 3.56
U.S. Bancorp Washington Federal Inc. Washington REIT Wells Fargo & Co. WP Carey Inc. Health Care—3.56% Amgen Inc. Bristol-Myers Squibb Co. Eli Lilly and Co. Johnson & Johnson Merck & Co. Inc. Pfizer Inc. Quest Diagnostics Inc.	1,316 2,084 2,525 1,487 804 372 1,507 595 481 805 1,573 682 397 184	87,248 93,616 91,728 99,892 73,994 3,397,997 90,987 100,876 94,174 85,061 74,630 84,559 80,359 610,646 101,334 91,997	90,304 95,328 88,386 92,146 85,473 3,625,443 89,772 89,498 86,326 87,731 88,394 89,236 90,928 621,885 90,118 87,711	0.52 0.55 0.51 0.53 0.49 20.75 0.51 0.51 0.50 0.50 0.51 0.51 0.51 0.52 3.56 0.52 0.52
U.S. Bancorp Washington Federal Inc. Washington REIT Wells Fargo & Co. WP Carey Inc. Health Care—3.56% Amgen Inc. Bristol-Myers Squibb Co. Eli Lilly and Co. Johnson & Johnson Merck & Co. Inc. Pfizer Inc. Quest Diagnostics Inc. Industrials—12.47% 3M Co. Boeing Co. (The) C.H. Robinson Worldwide Inc.	1,316 2,084 2,525 1,487 804 372 1,507 595 481 805 1,573 682 397 184 830	87,248 93,616 91,728 99,892 73,994 3,397,997 90,987 100,876 94,174 85,061 74,630 84,559 80,359 610,646 101,334 91,997 93,525	90,304 95,328 88,386 92,146 85,473 3,625,443 89,772 89,498 86,326 87,731 88,394 89,236 90,928 621,885 90,118 87,711 91,682	0.52 0.55 0.51 0.53 0.49 20.75 0.51 0.51 0.50 0.50 0.51 0.51 0.52 3.56 0.52 0.52 0.52
U.S. Bancorp Washington Federal Inc. Washington REIT Wells Fargo & Co. WP Carey Inc. Health Care—3.56% Amgen Inc. Bristol-Myers Squibb Co. Eli Lilly and Co. Johnson & Johnson Merck & Co. Inc. Pfizer Inc. Quest Diagnostics Inc. Industrials—12.47% 3M Co. Boeing Co. (The) C.H. Robinson Worldwide Inc. Caterpillar Inc.	1,316 2,084 2,525 1,487 804 372 1,507 595 481 805 1,573 682 397 184 830 512	87,248 93,616 91,728 99,892 73,994 3,397,997 90,987 100,876 94,174 85,061 74,630 84,559 80,359 610,646 101,334 91,997 93,525 85,509	90,304 95,328 88,386 92,146 85,473 3,625,443 89,772 89,498 86,326 87,731 88,394 89,236 90,928 621,885 90,118 87,711 91,682 91,381	0.52 0.55 0.51 0.53 0.49 20.75 0.51 0.51 0.50 0.50 0.51 0.51 0.52 3.56 0.52 0.52 0.52
U.S. Bancorp Washington Federal Inc. Washington REIT Wells Fargo & Co. WP Carey Inc. Health Care—3.56% Amgen Inc. Bristol-Myers Squibb Co. Eli Lilly and Co. Johnson & Johnson Merck & Co. Inc. Pfizer Inc. Quest Diagnostics Inc. Industrials—12.47% 3M Co. Boeing Co. (The) C.H. Robinson Worldwide Inc. Caterpillar Inc. Cummins Inc.	1,316 2,084 2,525 1,487 804 372 1,507 595 481 805 1,573 682 397 184 830 512 404	87,248 93,616 91,728 99,892 73,994 3,397,997 90,987 100,876 94,174 85,061 74,630 84,559 80,359 610,646 101,334 91,997 93,525 85,509 76,815	90,304 95,328 88,386 92,146 85,473 3,625,443 89,772 89,498 86,326 87,731 88,394 89,236 90,928 621,885 90,118 87,711 91,682 91,381 90,649	0.52 0.55 0.51 0.53 0.49 20.75 0.51 0.51 0.50 0.50 0.51 0.51 0.52 3.56 0.52 0.52 0.52 0.52 0.52
U.S. Bancorp Washington Federal Inc. Washington REIT Wells Fargo & Co. WP Carey Inc. Health Care—3.56% Amgen Inc. Bristol-Myers Squibb Co. Eli Lilly and Co. Johnson & Johnson Merck & Co. Inc. Pfizer Inc. Quest Diagnostics Inc. Industrials—12.47% 3M Co. Boeing Co. (The) C.H. Robinson Worldwide Inc. Caterpillar Inc. Cummins Inc. Dover Corp.	1,316 2,084 2,525 1,487 804 372 1,507 595 481 805 1,573 682 397 184 830 512 404 703	87,248 93,616 91,728 99,892 73,994 3,397,997 90,987 100,876 94,174 85,061 74,630 84,559 80,359 610,646 101,334 91,997 93,525 85,509 76,815 78,346	90,304 95,328 88,386 92,146 85,473 3,625,443 89,772 89,498 86,326 87,731 88,394 89,236 90,928 621,885 90,118 87,711 91,682 91,381 90,649 92,245	0.52 0.55 0.51 0.53 0.49 20.75 0.51 0.51 0.50 0.50 0.51 0.51 0.52 3.56 0.52 0.52 0.52 0.52 0.52 0.52 0.52 0.53
U.S. Bancorp Washington Federal Inc. Washington REIT Wells Fargo & Co. WP Carey Inc. Health Care—3.56% Amgen Inc. Bristol-Myers Squibb Co. Eli Lilly and Co. Johnson & Johnson Merck & Co. Inc. Pfizer Inc. Quest Diagnostics Inc. Industrials—12.47% 3M Co. Boeing Co. (The) C.H. Robinson Worldwide Inc. Caterpillar Inc. Cummins Inc.	1,316 2,084 2,525 1,487 804 372 1,507 595 481 805 1,573 682 397 184 830 512 404 703 1,052	87,248 93,616 91,728 99,892 73,994 3,397,997 90,987 100,876 94,174 85,061 74,630 84,559 80,359 610,646 101,334 91,997 93,525 85,509 76,815 78,346 89,877	90,304 95,328 88,386 92,146 85,473 3,625,443 89,772 89,498 86,326 87,731 88,394 89,236 90,928 621,885 90,118 87,711 91,682 91,381 90,649 92,245 91,917	0.52 0.55 0.51 0.53 0.49 20.75 0.51 0.51 0.50 0.50 0.51 0.51 0.52 3.56 0.52 0.52 0.52 0.52 0.52 0.52 0.52 0.53 0.53
U.S. Bancorp Washington Federal Inc. Washington REIT Wells Fargo & Co. WP Carey Inc. Health Care—3.56% Amgen Inc. Bristol-Myers Squibb Co. Eli Lilly and Co. Johnson & Johnson Merck & Co. Inc. Pfizer Inc. Quest Diagnostics Inc. Industrials—12.47% 3M Co. Boeing Co. (The) C.H. Robinson Worldwide Inc. Caterpillar Inc. Curmins Inc. Dover Corp. Emerson Electric Co.	1,316 2,084 2,525 1,487 804 372 1,507 595 481 805 1,573 682 397 184 830 512 404 703	87,248 93,616 91,728 99,892 73,994 3,397,997 90,987 100,876 94,174 85,061 74,630 84,559 80,359 610,646 101,334 91,997 93,525 85,509 76,815 78,346	90,304 95,328 88,386 92,146 85,473 3,625,443 89,772 89,498 86,326 87,731 88,394 89,236 90,928 621,885 90,118 87,711 91,682 91,381 90,649 92,245	0.52 0.55 0.51 0.53 0.49 20.75 0.51 0.51 0.50 0.50 0.51 0.51 0.52 3.56 0.52 0.52 0.52 0.52 0.52 0.52 0.52 0.53
U.S. Bancorp Washington Federal Inc. Washington REIT Wells Fargo & Co. WP Carey Inc. Health Care—3.56% Amgen Inc. Bristol-Myers Squibb Co. Eli Lilly and Co. Johnson & Johnson Merck & Co. Inc. Pfizer Inc. Quest Diagnostics Inc. Industrials—12.47% 3M Co. Boeing Co. (The) C.H. Robinson Worldwide Inc. Caterpillar Inc. Curmins Inc. Dover Corp. Emerson Electric Co. Fastenal Co.	1,316 2,084 2,525 1,487 804 372 1,507 595 481 805 1,573 682 397 184 830 512 404 703 1,052 2,110	87,248 93,616 91,728 99,892 73,994 3,397,997 90,987 100,876 94,174 85,061 74,630 84,559 80,359 610,646 101,334 91,997 93,525 85,509 76,815 78,346 89,877 78,448	90,304 95,328 88,386 92,146 85,473 3,625,443 89,772 89,498 86,326 87,731 88,394 89,236 90,928 621,885 90,118 87,711 91,682 91,381 90,649 92,245 91,917 90,051	0.52 0.55 0.51 0.53 0.49 20.75 0.51 0.51 0.50 0.50 0.51 0.52 3.56 0.52 0.52 0.52 0.52 0.52 0.52 0.52 0.52
U.S. Bancorp Washington Federal Inc. Washington REIT Wells Fargo & Co. WP Carey Inc. Health Care—3.56% Amgen Inc. Bristol-Myers Squibb Co. Eli Lilly and Co. Johnson & Johnson Merck & Co. Inc. Pfizer Inc. Quest Diagnostics Inc. Industrials—12.47% 3M Co. Boeing Co. (The) C.H. Robinson Worldwide Inc. Caterpillar Inc. Curmins Inc. Dover Corp. Emerson Electric Co. Fastenal Co. General Dynamics Corp.	1,316 2,084 2,525 1,487 804 372 1,507 595 481 805 1,573 682 397 184 830 512 404 703 1,052 2,110 387	87,248 93,616 91,728 99,892 73,994 3,397,997 90,987 100,876 94,174 85,061 74,630 84,559 80,359 610,646 101,334 91,997 93,525 85,509 76,815 78,346 89,877 78,346 89,877 78,448 83,119	90,304 95,328 88,386 92,146 85,473 3,625,443 89,772 89,498 86,326 87,731 88,394 89,236 90,928 621,885 90,118 87,711 91,682 90,118 87,711 91,381 90,649 92,245 91,917 90,051 92,146	0.52 0.55 0.51 0.53 0.49 20.75 0.51 0.51 0.51 0.51 0.52 3.56 0.52 0.52 0.52 0.52 0.52 0.52 0.52 0.52
U.S. Bancorp Washington Federal Inc. Washington REIT Wells Fargo & Co. WP Carey Inc. Health Care—3.56% Amgen Inc. Bristol-Myers Squibb Co. Eli Lilly and Co. Johnson & Johnson Merck & Co. Inc. Pfizer Inc. Quest Diagnostics Inc. Industrials—12.47% 3M Co. Boeing Co. (The) C.H. Robinson Worldwide Inc. Caterpillar Inc. Cummins Inc. Dover Corp. Emerson Electric Co. Fastenal Co. General Dynamics Corp. Honeywell International Inc.	1,316 2,084 2,525 1,487 804 372 1,507 595 481 805 1,573 682 397 184 830 512 404 703 1,052 2,110 387 394 548 453	87,248 93,616 91,728 99,892 73,994 3,397,997 90,987 100,876 94,174 85,061 74,630 84,559 80,359 610,646 101,334 91,997 93,525 85,509 76,815 78,346 89,877 78,346 89,877 78,448 83,119 76,152	90,304 95,328 88,386 92,146 85,473 3,625,443 89,772 89,498 86,326 87,731 88,394 89,236 90,928 621,885 90,118 87,711 91,682 91,381 90,649 92,245 91,381 90,649 92,245 91,917 90,051 92,146 90,082 93,579 89,464	0.52 0.55 0.51 0.53 0.49 20.75 0.51 0.51 0.50 0.50 0.51 0.52 3.56 0.52 0.52 0.52 0.52 0.52 0.52 0.52 0.52
U.S. Bancorp Washington Federal Inc. Washington REIT Wells Fargo & Co. WP Carey Inc. Health Care—3.56% Amgen Inc. Bristol-Myers Squibb Co. Eli Lilly and Co. Johnson & Johnson Merck & Co. Inc. Pfizer Inc. Quest Diagnostics Inc. Industrials—12.47% 3M Co. Boeing Co. (The) C.H. Robinson Worldwide Inc. Caterpillar Inc. Dover Corp. Emerson Electric Co. Fastenal Co. General Dynamics Corp. Honeywell International Inc. Hubbell Inc. Illinois Tool Works Inc. Lockheed Martin Corp.	1,316 2,084 2,525 1,487 804 372 1,507 595 481 805 1,573 682 397 184 830 512 404 703 1,052 2,110 387 394 548 453 191	87,248 93,616 91,728 99,892 73,994 3,397,997 90,987 100,876 94,174 85,061 74,630 84,559 80,359 610,646 101,334 91,997 93,525 85,509 76,815 78,346 89,877 78,346 89,877 78,346 89,877 78,448 83,119 76,152 80,362 83,938 72,936	90,304 95,328 88,386 92,146 85,473 3,625,443 89,772 89,498 86,326 87,731 88,394 89,236 90,928 621,885 90,118 87,711 91,682 91,381 90,649 92,245 91,917 90,051 92,146 90,082 93,579 89,464 90,930	0.52 0.55 0.51 0.53 0.49 20.75 0.51 0.51 0.50 0.50 0.51 0.52 0.52 0.52 0.52 0.52 0.52 0.52 0.53 0.53 0.51 0.53 0.51 0.54 0.51 0.54 0.51 0.52
U.S. Bancorp Washington Federal Inc. Washington REIT Wells Fargo & Co. WP Carey Inc. Health Care—3.56% Amgen Inc. Bristol-Myers Squibb Co. Eli Lilly and Co. Johnson & Johnson Merck & Co. Inc. Pfizer Inc. Quest Diagnostics Inc. Industrials—12.47% 3M Co. Boeing Co. (The) C.H. Robinson Worldwide Inc. Caterpillar Inc. Dover Corp. Emerson Electric Co. Fastenal Co. General Dynamics Corp. Honeywell International Inc. Hubbell Inc. Illinois Tool Works Inc. Lockheed Martin Corp. MSC Industrial Direct Co. Inc., Class 'A'	1,316 2,084 2,525 1,487 804 372 1,507 595 481 805 1,573 682 397 184 830 512 404 703 1,052 2,110 387 394 548 453 191 951	87,248 93,616 91,728 99,892 73,994 3,397,997 90,987 100,876 94,174 85,061 74,630 84,559 80,359 610,646 101,334 91,997 93,525 85,509 76,815 78,346 89,877 78,346 89,877 78,348 83,119 76,152 80,362 83,938 72,936 101,774	90,304 95,328 88,386 92,146 85,473 3,625,443 89,772 89,498 86,326 87,731 88,394 89,236 90,928 621,885 90,928 621,885 90,118 87,711 91,682 91,381 90,649 92,245 91,917 90,051 92,146 90,082 93,579 89,464 90,930 92,482	0.52 0.55 0.51 0.53 0.49 20.75 0.51 0.51 0.50 0.50 0.51 0.52 0.52 0.52 0.52 0.52 0.52 0.52 0.53 0.53 0.53 0.51 0.53 0.51 0.54 0.54 0.52 0.52
U.S. Bancorp Washington Federal Inc. Washington REIT Wells Fargo & Co. WP Carey Inc. Health Care-3.56% Arngen Inc. Bristol-Myers Squibb Co. Eli Lilly and Co. Johnson & Johnson Merck & Co. Inc. Pfizer Inc. Quest Diagnostics Inc. Industrials—12.47% 3M Co. Boeing Co. (The) C.H. Robinson Worldwide Inc. Caterpillar Inc. Curmins Inc. Dover Corp. Emerson Electric Co. Fastenal Co. General Dynamics Corp. Honeywell International Inc. Hubbell Inc. Illinois Tool Works Inc. Lockheed Martin Corp. MSC Industrial Direct Co. Inc., Class 'A' Parker Hannifin Corp.	1,316 2,084 2,525 1,487 804 372 1,507 595 481 805 1,573 682 397 184 830 512 404 703 1,052 2,110 387 394 548 453 191 951 405	87,248 93,616 91,728 99,892 73,994 3,397,997 90,987 100,876 94,174 85,061 74,630 84,559 80,359 610,646 101,334 91,997 93,525 85,509 76,815 78,346 89,877 78,448 83,119 76,152 80,362 83,938 72,936 101,774 85,974	90,304 95,328 88,386 92,146 85,473 3,625,443 89,772 89,498 86,326 87,731 88,394 89,236 90,928 621,885 90,928 621,885 90,118 87,711 91,682 91,381 90,649 92,245 91,917 90,051 92,146 90,082 93,579 89,464 90,930 92,482 90,168	0.52 0.55 0.51 0.53 0.49 20.75 0.51 0.51 0.50 0.50 0.51 0.52 3.56 0.52 0.52 0.52 0.52 0.52 0.52 0.53 0.53 0.51 0.53 0.51 0.54 0.54 0.54 0.52 0.53 0.52
U.S. Bancorp Washington Federal Inc. Washington REIT Wells Fargo & Co. WP Carey Inc. Health Care-3.56% Angen Inc. Bristol-Myers Squibb Co. Eli Lilly and Co. Johnson & Johnson Merck & Co. Inc. Pfizer Inc. Quest Diagnostics Inc. Industrials—12.47% 3M Co. Boeing Co. (The) C.H. Robinson Worldwide Inc. Caterpillar Inc. Cummins Inc. Dower Corp. Emerson Electric Co. Fastenal Co. General Dynamics Corp. Honeywell International Inc. Hubbell Inc. Illinois Tool Works Inc. Lockheed Martin Corp. MSC Industrial Direct Co. Inc., Class 'A' Parker Hannifin Corp. Raytheon Co.	1,316 2,084 2,525 1,487 804 372 1,507 595 481 805 1,573 682 397 184 830 512 404 703 1,052 2,110 387 394 548 453 191 951 405 374	87,248 93,616 91,728 99,892 73,994 3,397,997 90,987 100,876 94,174 85,061 74,630 84,559 80,359 610,646 101,334 91,997 93,525 85,509 76,815 78,346 89,877 78,448 83,119 76,152 80,362 83,938 72,936 101,774 85,974 90,100	90,304 95,328 88,386 92,146 85,473 3,625,443 89,772 89,498 86,326 87,731 88,394 89,236 90,928 621,885 90,928 621,885 90,118 87,711 91,682 91,381 90,649 92,245 91,917 90,051 92,146 90,082 93,579 89,464 90,930 92,482 90,168 85,162	0.52 0.55 0.51 0.53 0.49 20.75 0.51 0.51 0.50 0.50 0.51 0.52 0.52 0.52 0.52 0.52 0.52 0.52 0.53 0.53 0.51 0.53 0.51 0.54 0.54 0.54 0.52 0.53 0.52 0.53 0.52
U.S. Bancorp Washington Federal Inc. Washington REIT Wells Fargo & Co. WP Carey Inc. Health Care-3.56% Arngen Inc. Bristol-Myers Squibb Co. Eli Lilly and Co. Johnson & Johnson Merck & Co. Inc. Pfizer Inc. Quest Diagnostics Inc. Industrials—12.47% 3M Co. Boeing Co. (The) C.H. Robinson Worldwide Inc. Caterpillar Inc. Curmins Inc. Dover Corp. Emerson Electric Co. Fastenal Co. General Dynamics Corp. Honeywell International Inc. Hubbell Inc. Illinois Tool Works Inc. Lockheed Martin Corp. MSC Industrial Direct Co. Inc., Class 'A' Parker Hannifin Corp.	1,316 2,084 2,525 1,487 804 372 1,507 595 481 805 1,573 682 397 184 830 512 404 703 1,052 2,110 387 394 548 453 191 951 405	87,248 93,616 91,728 99,892 73,994 3,397,997 90,987 100,876 94,174 85,061 74,630 84,559 80,359 610,646 101,334 91,997 93,525 85,509 76,815 78,346 89,877 78,448 83,119 76,152 80,362 83,938 72,936 101,774 85,974	90,304 95,328 88,386 92,146 85,473 3,625,443 89,772 89,498 86,326 87,731 88,394 89,236 90,928 621,885 90,928 621,885 90,118 87,711 91,682 91,381 90,649 92,245 91,917 90,051 92,146 90,082 93,579 89,464 90,930 92,482 90,168	0.52 0.55 0.51 0.53 0.49 20.75 0.51 0.51 0.50 0.50 0.51 0.52 3.56 0.52 0.52 0.52 0.52 0.52 0.52 0.53 0.53 0.51 0.53 0.51 0.54 0.54 0.54 0.52 0.53 0.52

Line Parelis Corp. 411 91,932 91,019 0.025 Under Dreuß Service Inc., Case 3 93,014 0.033 0.035 Under Terchnologies Corp. 252 0.03,11 0.03,128 0.035 Under Terchnologies Corp. 262 0.03,128 0.032 0.03 Internation References 010 94,229 0.013 0.05 America Deresping 010 94,229 0.013 0.05 Case Systems Inc. 010 94,229 0.013 0.05 Case Systems Inc. 010 94,229 0.013 0.03 Internation References Machines Corp. 444 86,03 0.04,210 0.05 0.03 Internation References Machines Corp. 010 0.04,420 0.01,01 0.03 0.					
United Pendel Service Inc. B50 97.286 93.314 0.035 WW. Gramp Inc. 254 80.07.32 80.230 0.035 WW. Gramp Inc. 207.240 2.717.97.42 7.82 International Line Science 10 7.97.15 87.83 0.035 Autoration Technology—5.0% 10 7.97.15 87.83 0.035 Conso System Inc. 1.04 68.62 68.23 0.034 0.035 Autoration Technology—5.0% 1.445 87.620 68.24 0.035 0.044 0.055 Autoration Technology—5.0% 1.445 87.620 68.217 0.055 <t< td=""><td>Snap-On Inc.</td><td>423</td><td>86,610</td><td>91,755</td><td>0.52</td></t<>	Snap-On Inc.	423	86,610	91,755	0.52
Linke T christoping Corp. 5/24 80,813 80,163	Union Pacific Corp.	411	91,938	91,019	0.52
W.W. Group fr. 244 90,722 90,722 90,723 90,723 90,724 91,226 91,226 91,226 91,226 91,226 91,226 91,226 91,226 91,226 91,226 91,226 91,226 91,226 91,236 91	United Parcel Service Inc., Class 'B'	690	97,286	93,314	0.53
Wates In C. Clinis X' 1428 8.0.2.44 91.2.28 0.0.52 Information Technology—3.6% - - - - - - - - 0.0.13					0.52
Libraration Technology - 3.6% 2.082,460 2.178,742 19.47 Analog Datoes Inc. 610 91,289 90,163 0.53 Clace Systems Inc. 1,204 86,620 86,223 0.44 International Business Machines Corp. 1,44 86,623 86,233 0.44 International Business Machines Corp. 414 68,620 82,210 0.51 Tests Intrumment Inc. 610 913 72,457 86,100 0.44 Tests Intrumment Inc. 610 60,463 62,274 3.26 Are Products and Cherrical Inc. 308 68,561 91,305 0.55 International Placess & Fragrances Inc. 489 63,322 88,111 0.55 Dev Inc. 1,386 90,353 0.55			,		0.51
Information Technology—3.8%' Set	Watsco Inc., Class 'A'	426			0.52
Aning Decises Inc. 110 9.4,28 90,163 0.55 Cisco Systems Inc. 1,24 8.8,283 0.49 Inel Corp. 1,44 8.8,203 0.49 Intel Corp. 444 8.8,203 0.49 International Business Machines Corp. 444 8.8,203 0.42 Tools International Business Machines Corp. 444 8.8,203 0.42 Tools International Business Machines Corp. 444 8.8,203 0.42 Are Ponctocks and Chemical Inc. 0.8 6.8,51 9.0,36 0.53 Arer Donotocop. 446 7.0,40 9.0,33 0.53 Sensient Technologies Corp. 446,19 7.0,40 9.0,33 0.53 Sensient Technologies Corp. 446,19 9.0,43 0.53 Sensient Technologies Corp. 446,19 9.0,43 0.53 Sensient Exclise Power Co. 446,19 9.0,43 0.53 Area Corp. 446,19 9.0,43 0.53 Area Corp. 1.38 9.0,43 0.55			2,092,420	2,179,742	12.47
Automism Due Theores Sing Processing Inc. 410 73.715 88.768 0.515 Coso Systems Inc. 1.424 67.668 88.20 0.82.10 0.515 Deciso Systems Inc. 790 73.447 88.103 0.635 Pagehacha. 790 73.447 88.103 0.635 The Totals. and Chericals Inc. 308 66.055 91.055 35.05 All Produces and Chericals Inc. 308 66.056 91.055 35.05 Dev Inc. 1.368 66.056 91.057 0.55 Someon Tochonges Corp. 308 66.057 91.057 0.55 Someon Tochonges Corp. 1.068 77.340 91.470 0.55 Someon Tochonges Corp. 1.068 77.341 86.053 0.651 Aller Information Corp. 1.828 79.347 88.052 0.55 Aller Information Corp. 1.828 79.347 88.053 0.55 Aller Information Corp. 1.828 79.347 88.052 0.55 Aller Information Corp.		010	04.000	00.400	0.50
Capacity Systems Inc. 1.2.04 68.6.28 69.283 0.9.284 Inter Corp. 44.44 68.7.090 0.9.254 0.9.254 Inter Corp. 79.99 73.497 68.103 0.443 Tases Intervanets Inc. 0.10 78.94.44 91.673 0.9.25 Materials-3.12% - - 58.94.34 0.9.27.94 0.9.25 Arey Denvision Corp. 0.10 68.16 91.30.5 0.9.25 0.9.20.33 0.9.25 Senson The Inducyties Corp. 0.918 68.0.27 0.9.30 0.0.25 0.9.20.33 0.0.25 Senson The Inducyties Corp. 4.949 94.1.03 0.9.30 0.0.25 0.9.20 0.9.30 0.0.25 0.9.20 0.9.30 0.0.25 0.9.20 0.9.30 0.0.25 0.9.20 0.9.30 0.0.25 0.9.20 0.9.30 0.0.25 0.9.20 0.9.30 0.0.25 0.9.20 0.9.30 0.0.25 0.9.20 0.9.30 0.0.25 0.9.20 0.9.30 0.0.25 0.9.20 0.9.20 0.9.2	•				
inde Corp. 1.445 87.80 90.884 90.284 International Busines Machines Cop. 799 73.447 96.103 0.451 Paychers Inc. 799 73.447 96.103 0.451 Toses Instruments Inc. 560.43 0.42.794 0.52 Marchad-Stard Chemicals Inc. 308 66.55 91.305 0.52 Any Dornison Corp. 1.68 90.955 99.623 0.51 Dow Inc. 1.388 90.955 99.623 0.51 Sensent Technologies Corp. 446 70.069 0.033 0.52 Sensent Technologies Corp. 446 70.069 0.033 0.52 Anter Entry Corp. 1.66 97.014 98.528 0.53 Anter Entry Corp. 1.86 70.147 88.228 0.53 Anter Entry Corp. 1.86 70.147 88.28 0.53 Anter Entry Corp. 1.84 70.147 88.28 0.55 Anter Entry Corp. 1.84 70.147 88.28 0.55					
Internetional Bunines Machines Corp. 494 86.20 99.210 0.5.10 Tools Internetis Inc. 670 77.447 68.103 0.444 Tools Internetis Inc. 589.448 62.2794 3.58 Atter Sides-3.126/ 78.448 91.673 0.52 Arery Donisan Corp. 616 88.269 0.53 Dow Inc. 1.388 90.955 98.229 0.55 International Finors & Fragmenes Inc. 449 94.303 88.511 0.53 Sensior Technologies Corp. 495 77.404 91.470 0.53 Sensior Technologies Corp. 1.982 79.171 80.53 0.55 Allee Inc. 1.963 74.419 85.278 0.55 Allee Inc. 1.964 44.033 88.918 0.55 American Electric Prove Co. Inc. 777 75.171 85.22 0.56 Annet Corp. 1.64 76.133 86.428 0.55 Annet Corp. 1.64 76.133 86.428 0.55 <t< td=""><td></td><td></td><td></td><td></td><td></td></t<>					
Paychan, n. 799 73,441 91,673 0.40,4 Tools Instruments Inc. 6610 78,844 91,673 0.53 Marrial-SLY6				,	
Tess 010 78.44 91.673 0.023 Materian-3.12%					
Step 483 92,794 3.98 Air Ponlacks and Chemicals Inc. 308 66,551 91,005 0.52 Air Ponlacks and Chemicals Inc. 308 66,551 91,005 0.55 Dow Inc. 1,388 90,955 69,629 0.55 Sensient Technologies Corp. 945 70,099 00,333 0.52 Sensient Technologies Corp. 945 70,099 00,333 0.52 Utilitae20.27V 445,19 545,765 3.12 Altes Inc. 816 84,033 88,918 0.55 Altes Tecry Corp. 835 75,347 88,032 0.56 Annore Energy Corp. 1,328 88,18 0.84 0.51 Annore Energy Corp. 643 84,063 0.85 0.63 84,88 0.51 Annore Energy Corp. 16,37 94,183 0.84,88 0.51 3.33 88,818 0.84 0.51 Ana Annore Energy Corp. 16,167 76,530 0.84,250 0.51 0.55 0.56 0.	•				
Materials-3.12%		0.0			3.56
Avery Dervison: 116 82:266 93:317 0.54 International Fluors & Fragrances Inc. 469 94:302 88:111 0.51 Sensent Technologies Corp. 469 97:009 91:470 0.52 Sensent Technologies Corp. 464.519 545:755 312 Untiline	Materials—3.12%		,	,	
Dow/nc. 1.886 98.955 88.86.29 0.55 Sensein Tachnologies Corp. 496 94.303 0.53 Sensein Tachnologies Corp. 494,519 545.765 3.12 Unites0.82% 484,519 545.765 3.12 Allant Energy Corp. 1,382 70,107 88.052 0.55 Allant Energy Corp. 1,385 75,347 88.052 0.55 Ameen Carp. 797 75,107 87,247 0.55 Ange America Inc. 1,484 76,022 88.068 0.55 Ameen Carp. 757 75,107 87,247 0.55 America Inc. 1,433 88,218 88,455 0.55 America Inc. 1,433 70,339 88,245 0.55 America Inc. 1,433 70,339 88,245 0.55 Ordisal Energy Corp. 1,66 76,530 88,425 0.55 Derivino Energy Corp. 1,76 78,900 0.55 Derivino Energy Inc. 563 87,44		308	66,551	91,305	0.52
International Finours & Fragmances Inc. 469 49.002 89.111 0.51 Sensent Dichondings Corp. 1,069 77.346 91.470 0.53 Sensent Dichondings Corp. 484.519 545.765 3.12 Utilitae-20.82% 81.61 94.033 88.918 0.51 Allien Energy Corp. 1.32 73.107 88.052 0.55 American Electric Power Co. Inc. 75.7 75.107 87.247 0.50 Avance Energy Corp. 61.34 44.63 88.868 0.515 Amore Energy Corp. 61.34 47.002 88.068 0.515 Amore Energy Corp. 61.34 44.03 88.245 0.515 Anones Energy Corp. 16.65 76.503 88.425 0.515 Consolidated Edison Inc. 758 88.218 88.133 0.565 Consolidated Edison Inc. 768 88.324 88.133 0.555 Dominion Energy Inc. 1.362 77.153 90.088 0.55 Everany Inc. 1.372 78.85 <td>Avery Dennison Corp.</td> <td>616</td> <td>86,266</td> <td>93,317</td> <td>0.54</td>	Avery Dennison Corp.	616	86,266	93,317	0.54
Senseir Technologies Corp. 945 70.099 90.933 0.022 Unites-0.02% 444,619 645,765 3.10 Allen En Co. 1382 79,167 88,025 0.051 Allen En Co. 1382 79,167 88,025 0.053 American Electic Power Co. Inc. 757 75,107 87,247 0.55 Aqua America Inc. 1,644 76,002 89,066 0.051 Amargian Energy Corp. 643 84,063 88,086 0.51 American Electic Power Co. Inc. 757 75,107 87,247 0.55 Agai America Inc. 1,337 94,183 88,026 0.61 Amargian Inc. 1,338 84,218 88,456 0.51 Awain Corp. 1,843 70,539 86,266 0.44 Consoletient Editation Inc. 768 89,274 88,399 0.55 Derivino Intergy Inc. 253 77,444 87,564 0.55 Date Energy Corp. 1,578 79,030 88,466 0.55 </td <td>· · · ·</td> <td>1,388</td> <td></td> <td></td> <td>0.51</td>	· · · ·	1,388			0.51
Sence Produets Co. 1069 77,346 91,470 0.52 Unities-20.82%	International Flavors & Fragrances Inc.	469	84,302	89,111	0.51
Here 464,519 545,765 3.12 Utilities—20,82% 816 64,033 86,918 0.51 Aflant Energy Corp. 1.302 73,167 88,225 0.55 Aflant Energy Corp. 985 73,347 68,032 0.55 American Electric Power Oo. Inc. 757 75,107 67,247 0.60 Amaga American Ene. 1.644 76,022 89,066 0.51 Amaga American Ene. 1.644 76,022 89,066 0.51 Amaga Time. 1.338 88,218 88,485 0.55 Advaga Corp. 1.643 70,539 68,266 0.44 Consoldated Edition Inc. 768 80,218 88,183 0.55 Darwine Energy Corp. 768 80,344 80,399 0.55 Darwine Energy Corp. 765 65,354 68,399 0.55 Derrison Energy Inc. 1.622 77,153 90,088 0.51 Derrison Corp. 1.623 77,153 90,086 0.55		945	79,099	90,933	0.52
Utilities-20.82% State Inc. 816 84,033 88,918 0.55 Aliant Energy Corp. 1,382 79,167 88,825 0.55 American Electic Power Co. Inc. 757 75,107 87,247 0.50 Aqua America Inc. 1,644 76,022 89,066 0.55 Amos Energy Corp. 643 84,063 88,886 0.55 Avangar Inc. 1,337 94,183 88,770 0.55 Black Hills Corp. 1,643 70,539 862,96 0.45 Consolidated Edison Inc. 1,68 76,530 88,425 0.55 Consolidated Edison Inc. 768 80,218 88,183 0.55 Dominion Energy Inc. 869 84,372 87,990 0.50 Dive Energy Corp. 1,652 77,144 87,584 0.55 Dive Energy Corp. 1,652 77,143 90,908 0.55 Eversource Energy 889 74,479 88,99 0.650 Eversource Energy 1,578 79,703	Sonoco Products Co.	1,069	77,346	91,470	0.52
Alea Inc. 816 64.033 88.918 0.53 Alea Tengry Corp. 895 75.347 88.825 0.55 American Electric Power Co. Inc. 757 75.107 87.247 0.50 Aqua American Inc. 757 75.107 87.247 0.50 Amagin Inc. 1.644 76.022 89.068 0.51 Amagin Inc. 1.338 88.218 88.485 0.51 Avasta Corp. 1.537 94.183 89.770 0.52 Assta Corp. 1.644 76.530 88.425 0.51 Consolidated Elison Inc. 1.768 80.218 88.183 0.50 Dornion Energy Inc. 869 94.372 87.990 0.55 El Paso Electric Co. 1.25 84.383 0.50 Dire Energy Corp. 75.53 90.088 0.51 Eversounce Energy 1.25 84.50 65.33 0.55 Eversounce Energy 1.25 84.50 65.33 0.55 Eversounce Energy Inc. 1.25 84.50 65.53 0.55 Eversounce Energy Corp			484,519	545,765	3.12
Aliant Energy Corp. 13.82 79,167 88,032 0.55 American Electic Power Co. Inc. 757 75,107 87,247 0.50 Aqua American Electic Power Co. Inc. 1,644 76,022 89,068 0.55 Aqua American Electic Power Co. Inc. 1,643 84,063 88,288 0.55 Anose Energy Corp. 1,338 88,218 88,485 0.55 Avangrid Inc. 1,338 88,218 88,485 0.55 Avangrid Inc. 1,338 88,218 88,485 0.55 Consolidante Edison Inc. 768 80,218 88,495 0.55 Dominion Energy Inc. 768 80,218 88,495 0.55 Diff Energy Corp. 77,544 87,584 0.65 Diff Energy Corp. 77,543 90,008 0.55 Energy Corp. 1,575 77,543 90,008 0.55 Energy Corp. 1,575 87,593 88,466 0.55 Energy Inc. 1,575 87,593 88,466 0.55 Energy Inc. 1,575 97,733 88,466 0.55					
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New Jersey Resources Corp. 1,362 82,273 88,770 0.51 NextEra Energy Inc. 331 73,483 88,799 0.51 Northwest Natural Holding Co. 998 84,156 90,832 0.52 NorthWestern Corp. 941 78,291 88,909 0.51 OGE Energy Corp. 1,590 80,341 88,618 0.51 ONE Gas Inc. 753 84,999 89,044 0.51 Otter Tail Corp. 1,318 82,971 91,149 0.52 Prinacle West Capital Corp. 710 80,378 87,483 0.50 Portland General Electric Co. 1,252 78,216 88,815 0.51 Public Services Enterprise Group Inc. 1,126 79,955 86,733 0.50 Sempra Energy 489 73,298 88,012 0.52 South Jersey Industries Inc. 2,052 83,621 90,639 0.52 South Jersey Industries Inc. 2,052 83,621 90,639 0.52 Southern Co. (The) 1,223	MGE Energy Inc.	980	94,094	93,788	0.54
Northwest Natural Holding Co. 998 84,156 90,832 0.52 NorthWestern Corp. 941 78,291 88,909 0.51 OGE Energy Corp. 1,590 80,341 88,618 0.51 ONE Gas Inc. 753 84,999 89,044 0.51 ONE Gas Inc. 753 84,999 89,044 0.51 Otter Tail Corp. 1,318 82,971 91,149 0.52 Pinnacle West Capital Corp. 710 80,378 87,483 0.50 Portland General Electric Co. 1,252 78,216 88,487 0.51 PPL Corp. 2,179 88,921 88,487 0.51 Public Services Enterprise Group Inc. 1,126 79,955 86,733 0.50 South Jersey Industries Inc. 2,052 83,621 90,639 0.52 South Jersey Industries Inc. 2,052 83,621 90,639 0.52 South Jersey Industries Inc. 809 81,953 0.51 0.51 UGI Corp. 1,289 93,217 </td <td>New Jersey Resources Corp.</td> <td>1,362</td> <td>82,273</td> <td>88,770</td> <td>0.51</td>	New Jersey Resources Corp.	1,362	82,273	88,770	0.51
NorthWestern Corp. 941 78,291 88,909 0.51 OGE Energy Corp. 1,590 80,341 88,618 0.51 ONE Gas Inc. 753 84,999 89,044 0.51 Otter Tail Corp. 1,318 82,971 91,149 0.52 Pinnacle West Capital Corp. 710 80,378 87,483 0.50 Portland General Electric Co. 1,252 78,216 88,815 0.51 PPL Corp. 2,179 88,921 88,487 0.51 Public Services Enterprise Group Inc. 1,126 79,955 86,733 0.50 South Jersey Industries Inc. 2,052 83,621 90,639 0.52 Southern Co. (The) 1,223 76,874 88,535 0.51 UGI Corp. 809 81,953 88,907 0.51 UGI Corp. 1,289 93,217 90,157 0.52 WEC Energy Group Inc. 807 74,032 88,106 0.50 Xcel Energy Inc. 1,123 73,400 87,487	NextEra Energy Inc.	331	73,483	88,799	0.51
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3,332,246 3,638,130 20.82					
	Acel Energy Inc.	1,123			
					20.82

Initial 161,412 178,602 France-1.02% 1,570 89,747 88,963 Sanofi SA, ADR 1,234 90,690 90,156 10TAL SA, ADR 1,234 90,690 90,156 India-0.52% 180,437 179,119 India-0.52% 6,444 81,135 90,294 Infosys Technologies Ltd., ADR 6,444 81,135 90,294 Ireland-1.03% 837 81,256 91,282 Medtronic PLC 694 81,346 88,511 Japan-1.01% 162,602 179,793 Canon Inc., ADR 2,293 93,629 87,892 Toytat Motor Corp., ADR 551 89,233 89,466 Switzerland2.56% 742 177,358 Switzerland-2.56% 846 96,543 88,409 Novartis AG, ADR 742 77,998 88,725 TE Connectivity Ltd. 724 79,449 90,810 Taiwan -0.51% 430,702 447,051 Taiwan Semiconductor Manufacturing Co. Ltd., ADR <th>United Kingdom—3.07% British American Tobacco PLC, ADR</th> <th>1,955</th> <th>106,295</th> <th>89,273</th> <th>0.5</th>	United Kingdom—3.07% British American Tobacco PLC, ADR	1,955	106,295	89,273	0.5
Infinition Infinition France-1.02% 1,570 89,747 88,963 Sanofi SA, ADR 1,570 89,747 88,963 TOTAL SA, ADR 1,234 90,690 90,156 India-0.52% 180,437 179,119 India-0.52% 6,444 81,135 90,294 Ireland1.03% 81,135 90,294 Ireland1.03% 837 81,256 91,282 Medtronic PLC 694 81,346 88,511 Japan1.01% 162,602 179,793 Japan1.01% 2,293 93,629 87,892 Toyota Motor Corp., ADR 2,293 93,629 87,892 Toyota Motor Corp., ADR 551 89,233 89,466 Switzerland2.56% 182,862 177,358 Switzerland2.56% 3,453 94,597 90,573 Chubb Ltd. 459 82,115 88,534 Garmin Ltd. 846 96,543 88,409 Novaris AG, ADR 742 77,998 88,725 <td>United Kingdom—3.07%</td> <td></td> <td>00,120</td> <td>00,275</td> <td>0.0</td>	United Kingdom—3.07%		00,120	00,275	0.0
Ifi,412 178,602 France1.02% 1,570 89,747 88,963 Sanofi SA, ADR 1,234 90,690 90,156 TOTAL SA, ADR 1,234 90,690 90,156 Infosys Technologies Ltd., ADR 6,444 81,135 90,294 Ireland1.03% 81,135 90,294 90,690 91,282 Ireland1.03% 162,602 179,793 91,282 Medtronic PLC 6337 81,256 91,282 Medtronic PLC 694 81,346 88,511 Grann Inc., ADR 2,293 93,629 87,892 Toyota Motor Corp., ADR 551 89,233 89,466 Switzerland2.56% 182,862 117,358 Switzerland2.56% 346 96,543 88,409 Novartis AG, ADR 742 77,998 88,725 Te Connectivity Ltd. 724 79,449 90,810 Taiwan0.51% 430,702 447,051	Taiwan Semiconductor Manufacturing Co. Ltd., ADR	1,721	,	,	0.5
International state International state <thinternatistat< th=""> International state</thinternatistat<>		4 704	00.405	00.070	
Ifi,412 178,602 France—1.02% 39,747 88,963 Sanofi SA, ADR 1,570 89,747 88,963 TOTAL SA, ADR 1,234 90,690 90,156 180,437 179,119 India—0.52% 1 Infosys Technologies Ltd., ADR 6,444 81,135 90,294 Eaton Corp. PLC Medtronic PLC 837 81,256 91,282 Medtronic PLC 694 81,346 88,511 162,602 179,793 Japan—1.01% 2,293 93,629 87,892 Contor Corp., ADR 2,293 93,629 87,892 Toyota Motor Corp., ADR 2,293 93,629 87,892 Switzerland—2.56% ABB Ltd., ADR 3,453 94,597 90,573 Chubb Ltd. 459 82,115 88,534 Garmin Ltd. 846 96,543 88,409 Novartis AG, ADR 742 <td< td=""><td></td><td></td><td>430,702</td><td>447,051</td><td>2.5</td></td<>			430,702	447,051	2.5
Iferance	TE Connectivity Ltd.	724	79,449	90,810	0.5
I61,412 178,602 France—1.02% 1,570 89,747 88,963 Sanofi SA, ADR 1,570 89,747 88,963 TOTAL SA, ADR 1,234 90,690 90,156 India—0.52% 180,437 179,119 India—0.52% 81,135 90,294 Infosys Technologies Ltd., ADR 6,444 81,135 90,294 Ireland—1.03% 81,135 90,294 81,135 90,294 Ireland—1.03% 837 81,256 91,282 Medtronic PLC 837 81,346 88,511 Japan—1.01% 162,602 179,793 Japan—1.01% 2,293 93,629 87,892 Toyota Motor Corp., ADR 2,293 93,629 87,892 Switzerland—2.56% 182,862 177,358 Switzerland—2.56% 3,453 94,597 90,573 Chubb Ltd. 459 82,115 88,534	Novartis AG, ADR	742	77,998	88,725	0.5
161,412 178,602 France–1.02% 5anofi SA, ADR 1,570 89,747 88,963 TOTAL SA, ADR 1,234 90,690 90,156 180,437 179,119 180,437 179,119 Infosys Technologies Ltd., ADR 6,444 81,135 90,294 Ireland–1.03% 81,135 90,294 81,135 90,294 Ireland–1.03% 837 81,256 91,282 Medtronic PLC 837 81,346 88,511 Japan–1.01% 162,602 179,793 Japan–1.01% 2,293 93,629 87,892 Toyota Motor Corp., ADR 2,293 93,629 87,892 Toyota Motor Corp., ADR 182,862 177,358 Switzerland–2.56% 3,453 94,597 90,573	Garmin Ltd.	846	96,543	88,409	0.5
161,412 178,602 France—1.02% 5anofi SA, ADR 1,570 89,747 88,963 TOTAL SA, ADR 1,234 90,690 90,156 180,437 179,119 1 India—0.52% 180,437 179,119 India—0.52% 81,135 90,294 Ireland—1.03% 81,135 90,294 Eaton Corp. PLC 837 81,256 91,282 Medtronic PLC 694 81,346 88,511 Japan—1.01% 162,602 179,793 Canon Inc., ADR 2,293 93,629 87,892 Toyota Motor Corp., ADR 551 89,233 89,466 Switzerland—2.56% 182,862 177,358	Chubb Ltd.	459	82,115	88,534	0.5
161,412 178,602 France—1.02% 5anofi SA, ADR 1,570 89,747 88,963 TOTAL SA, ADR 1,234 90,690 90,156 India—0.52% Infosys Technologies Ltd., ADR 6,444 81,135 90,294 India—0.52% Infosys Technologies Ltd., ADR 6,444 81,135 90,294 Ireland—1.03% Eaton Corp. PLC 837 81,256 91,282 Medtronic PLC 694 81,346 88,511 India—0.103% Eaton Corp. PLC 837 81,256 91,282 Medtronic PLC 694 81,346 88,511 India—0.101% Canon Inc., ADR 2,293 93,629 87,892 Toyota Motor Corp., ADR 551 89,233 89,466 Issae: 182,862 177,358	ABB Ltd., ADR	3,453	94,597	90,573	0.5
161,412 178,602 France—1.02% 5anofi SA, ADR 1,570 89,747 88,963 TOTAL SA, ADR 1,234 90,690 90,156 India—0.52% Infosys Technologies Ltd., ADR 6,444 81,135 90,294 Ireland—1.03% Eaton Corp. PLC 837 81,256 91,282 Medtronic PLC 694 81,346 88,511 Ic2,602 179,793 Japan—1.01% Canon Inc., ADR 2,293 93,629 87,892 Toyota Motor Corp., ADR 551 89,233 89,466	Switzerland—2.56%				
161,412 178,602 France—1.02% 3anofi SA, ADR 1,570 89,747 88,963 TOTAL SA, ADR 1,234 90,690 90,156 India—0.52% 180,437 179,119 India—0.52% 6,444 81,135 90,294 Infosys Technologies Ltd., ADR 6,444 81,135 90,294 Ireland—1.03% 837 81,256 91,282 Medtronic PLC 694 81,346 88,511 Japan—1.01% 162,602 179,793 Japan—1.01% 2,293 93,629 87,892			182,862	177,358	1.0
161,412 178,602 France—1.02% 3anofi SA, ADR 1,570 89,747 88,963 TOTAL SA, ADR 1,234 90,690 90,156 1 180,437 179,119 India—0.52% 180,437 179,119 Infosys Technologies Ltd., ADR 6,444 81,135 90,294 1 81,135 90,294 179,119 Ireland—1.03% 837 81,256 91,282 Medtronic PLC 694 81,346 88,511 1 162,602 179,793 1300,793	Toyota Motor Corp., ADR	551	89,233	89,466	0.5
161,412 178,602 France—1.02% 1,570 89,747 88,963 Sanofi SA, ADR 1,570 89,747 88,963 TOTAL SA, ADR 1,234 90,690 90,156 India—0.52% Infosys Technologies Ltd., ADR 6,444 81,135 90,294 India—0.52% Infosys Technologies Ltd., ADR 6,444 81,135 90,294 India—0.52% Eaton Corp. PLC 837 81,256 91,282 Medtronic PLC 694 81,346 88,511 India—0.52%	Canon Inc., ADR	2,293	93,629	87,892	0.5
161,412 178,602 France—1.02% 5anofi SA, ADR 1,570 89,747 88,963 TOTAL SA, ADR 1,234 90,690 90,156 Isolataria Isolataria 179,119 India—0.52% Infosys Technologies Ltd., ADR 6,444 81,135 90,294 Ireland—1.03% Eaton Corp. PLC 837 81,256 91,282 Medtronic PLC 694 81,346 88,511	Japan—1.01%				
161,412 178,602 France—1.02%			162,602	179,793	1.0
161,412 178,602 France—1.02%	Medtronic PLC	694	81,346	88,511	0.5
161,412 178,602 France—1.02%	Eaton Corp. PLC	837	81,256	91,282	0.5
161,412 178,602 France—1.02%	Ireland—1.03%				
161,412 178,602 France—1.02%			81,135	90,294	0.5
161,412 178,602 France—1.02%		6.444	81.135	90.294	0.5
161,412 178,602 France—1.02%	India—0.52%		,	,	
161,412 178,602 France—1.02% 1,570 89,747 88,963		1,201	,	,	1.0
161,412 178,602 France—1.02%		· ·	,		0.5
161,412 178,602		1 570	89 747	88 963	0.5
, , ,	France1 02%		101,412	110,002	
Everest Re Group Ltd. 274 79.044 88.692			,		1.0
	Everest Re Group Ltd.	274	79,044	88,692	0.5
Axis Capital Holdings Ltd. 1,151 82,368 89,910	Axis Capital Holdings Ltd.	1,151	82,368	89,910	0.5
		· ·	- /	89,910 88,692	

Schedule 1

	Credit Rating of	Settlement C	urrency	Amount C	urrency	Amount	Forward		Appreciation Depreciation)
Counterparty	Counterparty*	Date	Sell	Sold	Buy	Bought	Rate	Rate	\$
Bank of New York Mellon (The), New York	A-1+	2019/07/31	USD	13,357,497	CAD	17,579,000	0.760	0.764	98,658
									98.658

* Commercial paper rating per Standard and Poor's Commercial Paper Guide

First Trust AlphaDEX™ U.S. Financial Sector Index ETF

	June 30	December 3
	2019 (\$)	2018 (\$
Assets		
Investments (non-derivative financial assets)	5,908,444	6,600,636
Cash	30,929	33,63
Accrued dividend receivable	12,405	35,212
Other assets	1,941	1,638
	5,953,719	6,671,11
Liabilities	0.000	10.70
Accrued liabilities	3,860	12,72
Distributions payable to holders of redeemable units	29,000	22,50
Total net assets attributable to holders of redeemable units	32,860 5,920,859	35,22 6,635,89
Total Net Assets Attributable to Holders of Redeemable Units for each class	5,920,059	0,035,09
Units	5,920,859	6,635,89
Redeemable units outstanding [note 6]	5,920,659	0,035,69
Units	200,000	250,000
Net assets attributable to holders of redeemable units per unit	200,000	200,000
Units	29.60	26.5
		2010
STATEMENTS OF COMPREHENSIVE INCOME For the periods ended June 30, 2019 and 2018 (una	udited)	
	June 30	June 3
	2019 (\$)	2018 (\$
Revenues		
Dividends	107,761	150,45 [,]
Other changes in fair value of investments		
Net realized gain (loss) on sale of investments	99,443	8,143
Net realized gain (loss) on foreign exchange	(64)	(39:
Net change in unrealized appreciation (depreciation) of investments	714,636	119,00
	921,776	277,20
Foreign exchange gain (loss) on cash	(232)	(50
	921,544	277,150
Expenses [note 7]		
Management fees	23,704	29,63
HST expense	2,779	3,01
Transaction costs [note 3 and note 9]	1,720	1,96
Independent Review Committee fees	658	70
Interest expense	1	1
	28,862	35,32
Expenses waived by manager	(658)	(70: 34.62
Increase (Decrease) in net assets attributable to holders of redeemable units before tax	893,340	242,52
Withholding taxes	15,444	242,523
	877,896	22,30
Increase (Decrease) in net assets attributable to holders of rodoomphic libits	011,030	220,220
Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units for each class	077 006	220 220
Increase (Decrease) in net assets attributable to holders of redeemable units for each class Units	877,896	220,220
Increase (Decrease) in net assets attributable to holders of redeemable units for each class	877,896	220,220

See accompanying notes which are an integral part of these financial statements.

On behalf of the Trustee,

FT Portfolios Canada Co.

..... Director

..... Director

First Trust AlphaDEX™ U.S. Financial Sector Index ETF

STATEMENTS OF CHANGES IN NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE UNITS

For the periods ended June 30, 2019 and 2018 (unaudited)		
	June 30 2019 (\$)	June 30 2018 (\$)
Net assets attributable to holders of redeemable units, beginning of period	6,635,895	4,220,265
Increase (Decrease) in net assets attributable to holders of redeemable units	877,896	220,220
Redeemable unit transactions [note 6]		
Proceeds from issuance of units	-	13,955,020
Redemption of units	(1,532,682)	(12,459,394)
	(1,532,682)	1,495,626
Distributions to holders of redeemable units from:		
Net investment income	(60,250)	(45,525)
	(60,250)	(45,525)
Increase (Decrease) in net assets attributable to holders of redeemable units for the period	(715,036)	1,670,321
Net assets attributable to holders of redeemable units, end of period	5,920,859	5,890,586

First Trust AlphaDEX™ U.S. Financial Sector Index ETF

• • •		h
	June 30	June 30
	2019 (\$)	2018 (\$
Cash flows from (used in) Operating Activities		
Increase (Decrease) in net assets attributable to holders of redeemable units	877,896	220,220
Adjustments for:		
Net realized (gain) loss on sale of investments	(99,443)	(8,143)
Change in unrealized (appreciation) depreciation of investments	(714,636)	(119,005)
Dividends receivable	22,807	7,845
Other assets	(303)	151
Other liabilities	(8,862)	(3,342)
Purchases of investments	(3,223,828)	(17,888,033)
Proceeds from the sale of investments	4,730,099	16,346,439
	1,583,730	(1,443,868)
Cash flows from (used in) Financing Activities		
Amount received from the issuance of units	-	13,955,020
Amount paid on redemptions of units	(1,532,682)	(12,471,911)
Distributions paid to unitholders	(53,750)	(47,175)
	(1,586,432)	1,435,934
Increase (Decrease) in cash for the period	(2,702)	(7,934)
Cash, beginning of period	33,631	31,080
Cash, end of period	30,929	23,146
Dividends received, net of withholding taxes	115,124	135,991

STATEMENTS OF CASH FLOW For the periods ended June 30, 2019 and 2018 (unaudited)

First Trust AlphaDEX[™] U.S. Financial Sector Index ETF Notes to Financial Statements - Specific Information For the six-month period ended June 30, 2019 (unaudited)

A. INVESTMENT OBJECTIVE (NOTE 1) – The First Trust ETF seeks to replicate, to the extent possible, the performance of the StrataQuant® Financials Index ("Index"), net of expenses. The investment strategy of the First Trust ETF is to invest in and hold the constituent securities of the applicable Index in the same proportion as they are reflected in the Index or securities intended to replicate the performance of such Index. The Index results from applying the AlphaDEX[™] methodology to the Russell 1000® Index, a market index representing the large capitalization segment of the U.S. equity universe, and then selecting the constituent securities for the Index from those qualifying stocks included in the Financial Services Sector.

B. FAIR VALUE MEASUREMENT (NOTE 5) - The following fair value hierarchy tables present information about the First Trust ETF assets measured at fair value on a recurring basis for the period ended June 30, 2019 and year ended December 31, 2018:

	Financial Assets at Fair Value (\$) As at June 30, 2019				
	Level 1	Level 2	Level 3	Total	
Equities	5,908,444		_	5,908,444	
Total	5,908,444	l	_	5,908,444	
	I	Financial Assets As at Decem		\$)	
	Level 1	Level 2	Level 3	Total	
Equities	6,600,636	-	-	6,600,636	
Total	6,600,636	-	_	6,600,636	

There have been no transfers from one Level to another for the period ended June 30, 2019 and year ended December 31, 2018.

The First Trust ETF did not hold any Level 3 instruments at the beginning of, during, or at the end of either reporting period.

C. REDEEMABLE UNITS (NOTE 6) - The First Trust ETF issued (redeemed) the following units during the period ended June 30, 2019 and year ended December 31, 2018:

Redeemable Units	Units
Outstanding units – January 1, 2018	150,000
Redeemable units issued	1,100,000
Redeemable units issued on reinvestments	_
Redeemable units redeemed	(1,000,000)
Outstanding units – December 31, 2018	250,000
Redeemable units issued	_
Redeemable units issued on reinvestments	_
Redeemable units redeemed	(50,000)
Outstanding units – June 30, 2019	200,000

D. MANAGEMENT FEES AND EXPENSES (NOTE 7) - Below is the current annual management fee charged to the First Trust ETF:

Annual Management Fee
Units
0.70%

E. TAXATION (NOTE 8)

Tax loss carry-forwards - The net capital losses and non-capital losses as at December 31, 2018 and 2017 were as follows:

Net Capital Losses (\$)		Non-Capital Losses (\$)	
2018	2017	2018	2017
_	_	_	281,856

F. COMMISSION (NOTE 9) - Total commissions and other transaction costs paid or payable to dealers by the First Trust ETF for its portfolio transactions during the periods ended June 30, 2019 and 2018 are as follows:

Transaction Cost (\$)		
2019 2018		
1,720	1,965	

G. RELATED PARTY INFORMATION (NOTE 10) - The total management fees earned by the Manager for the periods ended June 30, 2019 and 2018, including amounts owing as at June 30, 2019 and 2018 are as follows:

Management Fee Expense (\$)		Management Fee Payable (\$)	
2019	2018	2019	2018
23,704	29,639	3,416	3,318

H. FINANCIAL RISK MANAGEMENT (NOTE 11)

Market risk - As at June 30, 2019, the First Trust ETF's market risk is affected by changes in actual market prices and foreign currency movements. If the following index had increased (decreased) by 5% at June 30, 2019, with all other variables held constant, this would have approximately increased (decreased) net assets as follows:

	At June 30, 2019		At December 31, 2018	
Index	5% Increase (\$)	5% Decrease (\$)	5% Increase (\$)	5% Decrease (\$)
Russell 1000® Financial				
Services Index	294,964	(294,964)	297,288	(297,288)
Russell 1000® Index	266,279	(266,279)	286,671	(286,671)
S&P 500 Financials Index	253,838	(253,838)	267,758	(267,758)

Currency risk - The table below summarizes the First Trust ETF's net currency exposure as at June 30, 2019 and December 31, 2018:

	At June 30, 2019		At Decembe	r 31, 2018
Currency	Net Exposure (\$)	% Net Assets	Net Exposure (\$)	% Net Assets
United States Dollar	5,918,551	99.96	6,631,593	99.94

As at June 30, 2019, if the exchange rate between the Canadian Dollar and the other currencies increased or decreased by 1%, with all other variables held constant, net assets would have decreased or increased by \$59,186 (December 31, 2018 – \$66,316). In practice, actual results may differ from this sensitivity analysis and the difference could be material.

First Trust AlphaDEX[™] U.S. Financial Sector Index ETF Notes to Financial Statements - Specific Information For the six-month period ended June 30, 2019 (unaudited)

Concentration Risk – The table below summarizes the concentration risk for the period ended June 30, 2019 and year ended December 31, 2018:

	As a % of net assets attributable to holders of redeemable units		
Sector	June 30, 2019	December 31, 2018	
Financials	88.31	86.61	
Information Technology	9.45	10.52	
Communication Services	0.77	_	
Industrials	0.57	1.67	
Consumer Discretionary	0.35	0.38	
Materials	0.34	0.29	
Total	99.79	99.47	
First Trust AlphaDEX[™] U.S. Financial Sector Index ETF Notes to Financial Statements - Specific Information For the six-month period ended June 30, 2019 (unaudited)

SCHEDULE OF PORTFOLIO INVESTMENTS As at June 30, 2019 (unaudited)

	Number of Shares	Average Cost (\$)	Fair Value (\$)	% of Total
Communication Services—0.77%				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Equinix Inc.	69	42,532 42,532	45,567 45,567	0.77
Consumer Discretionary-0.35%		42,532	45,507	0.77
Lamar Advertising Co., Class 'A'	196	19,972	20,716	0.35
		19,972	20,716	0.35
Financials—88.31%				
Affiliated Managers Group Inc.	145 311	22,793	17,496	0.30
Aflac Inc. Alexandria Real Estate Equities Inc.	272	18,253 45,100	22,322 50,256	0.38 0.85
Alleghany Corp.	13	10,730	11,595	0.85
Allstate Corp. (The)	165	19,427	21,973	0.20
Ally Financial Inc.	1,414	48,081	57,384	0.97
American Express Co.	284	39,895	45,909	0.78
American Financial Group Inc.	81	10,464	10,869	0.18
American International Group Inc.	722	42,268	50,376	0.85
American Tower Corp.	158	33,549	42,303	0.71
Ameriprise Financial Inc.	121	21,175	23,001	0.39
Aon PLC	137	27,973	34,622	0.58
Apartment Investment & Management Co.	463	27,833	30,389	0.51
Apple Hospitality REIT Inc.	1,431	31,034	29,721	0.50
Arch Capital Group Ltd.	481	17,591	23,356	0.39
Arthur J. Gallagher & Co.	99	9,742	11,356	0.19
Associated Banc-Corp. Assurant Inc.	1,457 82	44,550 10,393	40,335 11,423	0.68 0.19
Assured Guaranty Ltd.	874	44,743	48,163	0.19
Athene Holding Ltd.	762	44,743	42,969	0.31
AvalonBay Communities Inc.	38	10,260	10,111	0.17
AXA Equitable Holdings Inc.	386	8,931	10,565	0.18
Axis Capital Holdings Ltd.	284	20,287	22,185	0.37
Bank of America Corp.	1,127	42,271	42,800	0.72
Bank of Hawaii Corp.	98	9,235	10,640	0.18
Bank of New York Mellon Corp. (The)	462	31,271	26,711	0.45
Bank OZK	1,340	50,796	52,802	0.89
BankUnited Inc.	698	32,084	30,841	0.52
BB&T Corp.	501	33,611	32,233	0.54
BGC Partners Inc., Class 'A'	7,321	55,241	50,141	0.85
BlackRock Inc.	18	10,065	11,062	0.19
BOK Financial Corp.	190	21,572	18,781	0.32
Brandywine Realty Trust	490	9,344	9,189	0.16 0.87
Brighthouse Financial Inc. Brixmor Property Group Inc.	1,070 846	53,262 17,125	51,411 19,809	0.87
Brown & Brown Inc.	263	9,709	11,538	0.33
Capital One Financial Corp.	476	55,144	56,562	0.13
Cboe Global Markets Inc.	163	22,944	22,121	0.37
CBRE Group Inc., Class 'A'	786	45,173	52,803	0.89
Chimera Investment Corp.	1,659	40,048	40,996	0.69
Chubb Ltd.	111	19,628	21,410	0.36
CIT Group Inc.	810	49,711	55,731	0.94
Citigroup Inc.	624	54,171	57,226	0.97
Citizens Financial Group Inc.	956	46,399	44,268	0.75
CNA Financial Corp.	358	22,175	22,067	0.37
Comerica Inc.	318	33,858	30,250	0.51
Commerce Bancshares Inc.	134	10,603	10,469	0.18
Coresite Realty Corp.	145	21,166	21,869	0.37
Credit Acceptance Corp.	69 203	35,498	43,718	0.74
Crown Castle International Corp. Cullen/Frost Bankers Inc.	303 160	45,099	51,722 19,624	0.87 0.33
Discover Financial Services	328	21,445 30,473	19,624 33,327	0.33
Discover Financial Services Duke Realty Corp.	254	9,354	10,514	0.58
E*TRADE Financial Corp.	335	22,511	19,566	0.13
East West Bancorp Inc.	648	44,239	39,688	0.67
	510	.,====		2.01
EPR Properties	101	9,055	9,866	0.17

First Trust AlphaDEX[™] U.S. Financial Sector Index ETF Notes to Financial Statements - Specific Information For the six-month period ended June 30, 2019 (unaudited)

Equity Lifestyle Properties Inc.	204	26,035	32,416	0.55
Evercore Inc., Class 'A'	427	53,020	49,526	0.84
Everest Re Group Ltd.	36	10,354	11,653	0.20
Extra Space Storage Inc. F.N.B. Corp.	152 2,934	17,925	21,119 45,223	0.36 0.76
Fidelity National Financial Inc.	638	46,468 28,391	45,225 33,670	0.78
Fifth Third Bancorp	1,540	55,960	56,266	0.95
First American Financial Corp.	754	47,862	53,023	0.90
First Citizens Bancshares Inc.	57	31,822	33,610	0.57
First Data Corp., Class 'A'	1,480	53,313	52,465	0.89
First Hawaiian Inc.	597	20,891	20,225	0.34
First Horizon National Corp.	2,781	54,148	54,373	0.92
Franklin Resources Inc.	1,172	52,529	53,411	0.90
Gaming and Leisure Properties Inc.	604	29,683	30,832	0.52
Goldman Sachs Group Inc. (The)	202	53,904	54,123	0.91
Hanover Insurance Group Inc.	68	10,212	11,425	0.19
Hartford Financial Services Group Inc. (The) HCP Inc.	313 745	20,767 31,051	22,839 31,200	0.39 0.53
Healthcare Trust of America Inc., Class 'A'	272	9,217	9,770	0.55
Hospitality Properties Trust	295	10,334	9,658	0.16
Host Hotels & Resorts Inc.	2,055	49,932	49,032	0.83
Hudson Pacific Properties Inc.	226	10,472	9,847	0.17
Huntington Bancshares Inc.	2,453	47,282	44,394	0.75
Interactive Brokers Group Inc., Class 'A'	150	10,937	10,647	0.18
Intercontinental Exchange Inc.	102	10,548	11,479	0.19
Invesco Ltd.	2,013	57,146	53,935	0.91
Iron Mountain Inc.	219	10,489	8,977	0.15
Jones Lang LaSalle Inc.	202	38,902	37,217	0.63
JPMorgan Chase & Co.	230	32,883	33,674	0.57 0.77
KeyCorp Kilroy Realty Corp.	1,974 102	45,057 10,380	45,885 9,859	0.77
Kimco Realty Corp.	1,261	25,779	30,517	0.17
Lazard Ltd., Class 'A'	1,075	55,074	48,413	0.82
Life Storage Inc.	80	9,705	9,961	0.17
Lincoln National Corp.	529	44,759	44,648	0.75
Loews Corp.	162	10,257	11,598	0.20
LPL Financial Holdings Inc.	558	46,165	59,606	1.01
M&T Bank Corp.	148	32,545	32,962	0.56
MarketAxess Holdings Inc.	94	26,996	39,566	0.67
Marsh & McLennan Cos. Inc.	248	26,978	32,396	0.55
Medical Properties Trust Inc. MetLife Inc.	2,100 730	43,631 42,504	47,961 47,483	0.81 0.80
MFA Financial Inc.	4,278	40,394	40,224	0.68
Moody's Corp.	4,276	19,109	21,996	0.37
Morgan Stanley	736	44,203	42,225	0.71
Morningstar Inc.	185	29,601	35,041	0.59
Navient Corp.	2,688	41,362	48,049	0.81
New Residential Investment Corp.	2,297	51,392	46,294	0.78
New York Community Bancorp Inc.	1,344	18,222	17,565	0.30
Northern Trust Corp.	172	21,921	20,272	0.34
Old Republic International Corp.	743	20,762	21,776	0.37
Omega Healthcare Investors Inc. OneMain Holdings Inc.	204 1,223	9,587	9,818 54,149	0.17 0.91
Outront Media Inc.	332	47,362 8,965	11,213	0.91
PacWest Bancorp	826	43,248	42,002	0.71
Park Hotels & Resorts Inc.	1,001	39,717	36,127	0.61
People's United Financial Inc.	1,418	31,179	31,159	0.53
Pinnacle Financial Partners Inc.	426	31,668	32,066	0.54
PNC Financial Services Group Inc.	190	33,958	34,157	0.58
Popular Inc.	596	42,129	42,334	0.71
Principal Financial Group Inc.	464	31,251	35,194	0.59
Progressive Corp. (The)	539	44,037	56,418	0.95
Prologis Inc.	108	9,392	11,329	0.19
Prosperity Bancshares Inc. Prudential Financial Inc.	225 338	20,551	19,462	0.33 0.76
Prudential Financial Inc. Raymond James Financial Inc.	338 290	42,113 31,517	44,705 32,110	0.76
Rayonio James Financial Inc.	290	10,257	9,761	0.54
Realogy Holdings Corp.	3,410	76,538	32,331	0.55
Regions Financial Corp.	2,198	45,085	43,003	0.73
	-			

First Trust AlphaDEX[™] U.S. Financial Sector Index ETF Notes to Financial Statements - Specific Information For the six-month period ended June 30, 2019 (unaudited)

		5,679,606	5,920,859	100.00
Transaction costs Other assets, less liabilities		(1,563)	12,415	0.21
		<u> </u>	0,000,777	55.15
Total investments		5,681,169	5,908,444	99.79
Weyerhaeuser Co.	590	19,621 19,621	20,351 20,351	0.34
Materials—0.34%	500	10 601		
		451,782	559,487	9.45
Square Inc., Class A WEX Inc.	415 202	37,182 53,377	39,417 55,048	0.67
PayPal Holdings Inc. Square Inc., Class 'A'	374 415	39,919 37 182	56,059 39.417	0.95 0.67
MSCI Inc., Class 'A'	195	46,279	60,978	1.03
MasterCard Inc., Class 'A'	165	45,010	57,159	0.40
FleetCor Technologies Inc. Global Payments Inc.	126 114	39,013 20,960	46,341 23,906	0.78 0.40
Fiserv Inc.	176	17,684	21,011	0.35
Fidelity National Information Services Inc.	69	9,369	11,085	0.19
Fair Issac Corp.	143	43,656	58,805	0.99
Euronet Worldwide Inc. FactSet Research Systems Inc.	272 125	38,855 38,114	59,927 46,908	1.01 0.79
CoreLogic Inc.	417 272	22,364 38,855	22,843 59 927	0.39
Information Technology—9.45%				
		29,221	34,023	0.57
Equifax Inc. TransUnion	66 232	9,146 20,075	11,689 22,334	0.20 0.37
Industrials—0.57%			44,000	
	004	5,118,041	5,228,300	88.31
WP Carey Inc. Zions Bancorporation NA	99 684	10,405 43,916	10,525 41,186	0.18 0.70
Worldpay Inc., Class 'A'	205	31,619	32,900	0.56
Wintrust Financial Corp.	231	23,930	22,131	0.37
Wistern Union Co. (The) Willis Towers Watson PLC	842 44	20,361 8,952	21,932 11,037	0.37
Western Alliance Bancorp Western Union Co. (The)	568 842	33,493 20,361	33,264 21,932	0.56 0.37
Wells Fargo & Co.	643	44,369	39,845	0.67
Weingarten Realty Investors	1,059	39,448	38,026	0.64
W.R. Berkley Corp. Webster Financial Corp.	307	22,755	23,743 19,205	0.40
Voya Financial Inc. W.R. Berkley Corp.	311 275	21,173 18,380	22,522 23,743	0.38 0.40
Visa Inc., Class 'A'	149	26,093	33,864	0.57
Virtu Financial Inc.	654	23,032	18,653	0.32
VICI Properties Inc.	1,066	33,885 31,189	30,271	0.51
Umpqua Holdings Corp. Unum Group	1,414 689	35,142 33,885	30,720 30,271	0.52 0.51
U.S. Bancorp	322	22,669	22,096	0.37
Two Harbors Investment Corp.	2,873	54,685	47,669	0.81
Torchmark Corp. Travelers Cos. Inc. (The)	190 170	21,358 28,572	22,259 33,287	0.38
Texas Capital Bancshares Inc. Torchmark Corp	569 190	43,316 21,358	45,729 22,259	0.77 0.38
TCF Financial Corp.	1,503	44,298	40,920	0.69
T. Rowe Price Group Inc.	310	40,566	44,538	0.75
Synchrony Financial Synovus Financial Corp.	1,218 678	44,623 32,647	55,300 31,076	0.93 0.52
SVB Financial Group	35	11,478	10,294	0.17
SunTrust Banks Inc.	393	31,643	32,346	0.55
Sterling Bancorp	1,668	42,031	46,483	0.79
Starwood Property Trust Inc. State Street Corp.	348 472	9,976 45,983	10,354 34,651	0.17 0.59
Spirit Realty Capital Inc.	196	10,037	10,950	0.18
SLM Corp.	2,354	31,950	29,964	0.51
SL Green Realty Corp.	86	10,490	9,051	0.17
Signature Bank SITE Centers Corp.	182 571	28,661 10,490	28,801 9,900	0.49 0.17
Senior Housing Properties Trust	3,300	59,839	35,739	0.60
SBA Communications Corp.	117	27,028	34,449	0.58
S&P Global Inc. Santander Consumer USA Holdings Inc.	74 1,838	18,779 45,521	57,671	0.37
			22,074	0.37

First Trust AlphaDEX[™] U.S. Energy Sector Index ETF

	June 30	December 3
	2019 (\$)	2018 (\$
Assets		
Investments (non-derivative financial assets)	1,504,073	1,575,738
Cash	9,416	11,262
Accrued dividend receivable	1,044	651
Other assets	1,044	496
	1,515,577	1,588,147
Liabilities		
Accrued liabilities	1,176	1,379
Distributions payable to holders of redeemable units	3,000	
	4,176	1,379
Total net assets attributable to holders of redeemable units	1,511,401	1,586,768
Total Net Assets Attributable to Holders of Redeemable Units for each class		
Units	1,511,401	1,586,768
Redeemable units outstanding [note 6]		
Units	150,000	150,000
Net assets attributable to holders of redeemable units per unit		
Units	10.08	10.58
STATEMENTS OF COMPREHENSIVE INCOME For the periods ended June 30, 2019 and 2018 (un	audited)	
	June 30	
	2019 (\$)	2018 (\$
Revenues		
Dividends	33,788	26,529
Other changes in fair value of investments		
•		
Net realized gain (loss) on sale of investments	458,150	,
Net realized gain (loss) on sale of investments Net realized gain (loss) on foreign exchange	(33)	12
Net realized gain (loss) on sale of investments	(33) 313,087	12 247,56
Net realized gain (loss) on sale of investments Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments	(33) 313,087 804,992	12 247,561 1,219,410
Net realized gain (loss) on sale of investments Net realized gain (loss) on foreign exchange	(33) 313,087 804,992 (487)	945,308 12 247,561 1,219,410 72
Net realized gain (loss) on sale of investments Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash	(33) 313,087 804,992	12 247,561 1,219,410 72
Net realized gain (loss) on sale of investments Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Expenses [note 7]	(33) 313,087 804,992 (487) 804,505	12 247,56 1,219,410 72 1,219,482
Net realized gain (loss) on sale of investments Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Expenses [note 7] Management fees	(33) 313,087 804,992 (487) 804,505 20,854	12 247,56 1,219,410 72 1,219,482 14,616
Net realized gain (loss) on sale of investments Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Transaction costs [note 3 and note 9]	(33) 313,087 804,992 (487) 804,505 20,854 5,339	12 247,56 1,219,41(72 1,219,482 1,219,482 14,616 1,685
Net realized gain (loss) on sale of investments Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Transaction costs [note 3 and note 9] HST expense	(33) 313,087 804,992 (487) 804,505 20,854 5,339 2,164	1: 247,56 1,219,41(7: 1,219,48; 1,219,48; 14,61(1,68; 1,54;
Net realized gain (loss) on sale of investments Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Transaction costs [note 3 and note 9] HST expense Independent Review Committee fees	(33) 313,087 804,992 (487) 804,505 20,854 5,339 2,164 579	12 247,56 1,219,41(72 1,219,482 14,616 1,685 1,545 345
Net realized gain (loss) on sale of investments Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Transaction costs [note 3 and note 9] HST expense Independent Review Committee fees	(33) 313,087 804,992 (487) 804,505 20,854 5,339 2,164 579 1	12 247,56 1,219,41(72 1,219,482 14,61(1,685 1,545 349
Net realized gain (loss) on sale of investments Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Transaction costs [note 3 and note 9] HST expense Independent Review Committee fees Interest expense	(33) 313,087 804,992 (487) 804,505 20,854 5,339 2,164 579 1 28,937	12 247,56 1,219,41(72 1,219,482 14,61(1,685 1,545 349 2 18,197
Net realized gain (loss) on sale of investments Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Transaction costs [note 3 and note 9] HST expense Independent Review Committee fees Interest expense	(33) 313,087 804,992 (487) 804,505 20,854 5,339 2,164 579 1 28,937 (579)	12 247,56 1,219,410 72 1,219,482 14,610 1,685 1,545 345 2 18,197 (345
Net realized gain (loss) on sale of investments Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Transaction costs [note 3 and note 9] HST expense Independent Review Committee fees Interest expense Expenses waived by manager	(33) 313,087 804,992 (487) 804,505 20,854 5,339 2,164 579 1 28,937 (579) 28,358	12 247,567 1,219,410 72 1,219,482 14,616 1,685 1,545 345 2 18,197 (345 17,848
Net realized gain (loss) on sale of investments Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Transaction costs [note 3 and note 9] HST expense Independent Review Committee fees Interest expense Expenses waived by manager	(33) 313,087 804,992 (487) 804,505 20,854 5,339 2,164 579 1 28,937 (579) 28,358 776,147	12 247,567 1,219,410 72 1,219,482 14,616 1,685 1,545 345 2 18,197 (345 17,848 1,201,634
Net realized gain (loss) on sale of investments Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Transaction costs [note 3 and note 9] HST expense Independent Review Committee fees Interest expense Expenses waived by manager Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes	(33) 313,087 804,992 (487) 804,505 20,854 5,339 2,164 579 1 28,937 (579) 28,358 776,147 4,932	12 247,56 1,219,41(72 1,219,482 14,61(1,685 1,545 349 2 18,197 (349 17,848 1,201,634 3,768
Net realized gain (loss) on sale of investments Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Transaction costs [note 3 and note 9] HST expense Independent Review Committee fees Interest expense Expenses waived by manager Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes Increase (Decrease) in net assets attributable to holders of redeemable units	(33) 313,087 804,992 (487) 804,505 20,854 5,339 2,164 579 1 28,937 (579) 28,358 776,147	12 247,56 1,219,41(72 1,219,482 14,61(1,685 1,545 349 2 18,197 (349 17,848 1,201,634 3,768
Net realized gain (loss) on sale of investments Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Transaction costs [note 3 and note 9] HST expense Independent Review Committee fees Interest expense Expenses waived by manager Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units for each class	(33) 313,087 804,992 (487) 804,505 20,854 5,339 2,164 579 1 28,937 (579) 28,358 776,147 4,932 771,215	12 247,56 1,219,410 72 1,219,482 14,616 1,685 1,545 22 18,197 (346 1,201,634 3,766 1,197,866
Net realized gain (loss) on sale of investments Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Transaction costs [note 3 and note 9] HST expense Independent Review Committee fees Interest expense Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes Increase (Decrease) in net assets attributable to holders of redeemable units for each class Units	(33) 313,087 804,992 (487) 804,505 20,854 5,339 2,164 579 1 28,937 (579) 28,358 776,147 4,932	12 247,561 1,219,410
Net realized gain (loss) on sale of investments Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Transaction costs [note 3 and note 9] HST expense Independent Review Committee fees Interest expense Expenses waived by manager Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units for each class	(33) 313,087 804,992 (487) 804,505 20,854 5,339 2,164 579 1 28,937 (579) 28,358 776,147 4,932 771,215	1: 247,56 1,219,410 7: 1,219,48: 14,610 1,68: 1,54: 34: 34: 34: 34: 18,19 (34: 17,84: 1,201,63: 3,760 1,197,860

See accompanying notes which are an integral part of these financial statements.

On behalf of the Trustee,

FT Portfolios Canada Co.

..... Director

.....

..... Director

First Trust AlphaDEX™ U.S. Energy Sector Index ETF

STATEMENTS OF CHANGES IN NET ASSETS ATTRIBUTABLE TO HOLDERS OF R				
For the periods ended June 30, 2019 and 2018 (unaudited)				
	June 30	June 30		
	2019 (\$)	2018 (\$)		
Net assets attributable to holders of redeemable units, beginning of period	1,586,768	1,298,240		
Increase (Decrease) in net assets attributable to holders of redeemable units	771,215	1,197,866		
Redeemable unit transactions [note 6]				
Proceeds from issuance of units	13,248,498	6,753,955		
Redemption of units	(14,092,080)	(7,023,295)		
	(843,582)	(269,340)		
Distributions to holders of redeemable units from:				
Net investment income	(3,000)	-		
	(3,000)	-		
Increase (Decrease) in net assets attributable to holders of redeemable units for the period	(75,367)	928,526		
Net assets attributable to holders of redeemable units, end of period	1,511,401	2,226,766		

First Trust AlphaDEX™ U.S. Energy Sector Index ETF

	,	
	June 30	
	2019 (\$)	2018 (\$)
Cash flows from (used in) Operating Activities		
Increase (Decrease) in net assets attributable to holders of redeemable units	771,215	1,197,866
Adjustments for:		
Net realized (gain) loss on sale of investments	(458,150)	(945,308)
Change in unrealized (appreciation) depreciation of investments	(313,087)	(247,561)
Dividends receivable	(393)	17
Other assets	(548)	(355)
Other liabilities	(203)	274
Purchases of investments	(18,072,433)	(8,778,130)
Proceeds from the sale of investments	18,915,335	9,046,250
	841,736	273,053
Cash flows from (used in) Financing Activities		
Amount received from the issuance of units	13,248,498	6,753,955
Amount paid on redemptions of units	(14,092,080)	(7,023,295)
	(843,582)	(269,340)
Increase (Decrease) in cash for the period	(1,846)	3,713
Cash, beginning of period	11,262	5,422
Cash, end of period	9,416	9,135
Dividends received, net of withholding taxes	28,463	22,778

STATEMENTS OF CASH FLOW For the periods ended June 30, 2019 and 2018 (unaudited)

First Trust AlphaDEX[™] U.S. Energy Sector Index ETF Notes to Financial Statements - Specific Information For the six-month period ended June 30, 2019 (unaudited)

A. INVESTMENT OBJECTIVE (NOTE 1) – The First Trust ETF seeks to replicate, to the extent possible, the performance of the StrataQuant® Energy Index ("Index"), net of expenses. The investment strategy of the First Trust ETF is to invest in and hold the constituent securities of the applicable Index in the same proportion as they are reflected in the Index or securities intended to replicate the performance of such Index. The Index results from applying the AlphaDEX[™] methodology to the Russell 1000® Index, a market index representing the large capitalization segment of the U.S. equity universe, and then selecting the constituent securities for the Index from those qualifying stocks included in the Energy Sector.

B. FAIR VALUE MEASUREMENT (NOTE 5) - The following fair value hierarchy tables present information about the First Trust ETF assets measured at fair value on a recurring basis for the period ended June 30, 2019 and year ended December 31, 2018:

	Financial Assets at Fair Value (\$) As at June 30, 2019					
	Level 1 Level 2 Level 3 Total					
Equities	1,504,073	_	_	1,504,073		
Total	1,504,073 – 1,504,073					
	Financial Assets at Fair Value (\$) As at December 31, 2018					
	Level 1	Level 2	Level 3	Total		
Equities	1,575,738	_	_	1,575,738		
Total	1,575,738	-	_	1,575,738		

There have been no transfers from one Level to another for the period ended June 30, 2019 and year ended December 31, 2018.

The First Trust ETF did not hold any Level 3 instruments at the beginning of, during, or at the end of either reporting period.

C. REDEEMABLE UNITS (NOTE 6) - The First Trust ETF issued (redeemed) the following units during the period ended June 30, 2019 and year ended December 31, 2018:

Redeemable Units	Units
Outstanding units – January 1, 2018	100,000
Redeemable units issued	650,000
Redeemable units issued on reinvestments	_
Redeemable units redeemed	(600,000)
Outstanding units – December 31, 2018	150,000
Redeemable units issued	1,200,000
Redeemable units issued on reinvestments	_
Redeemable units redeemed	(1,200,000)
Outstanding units – June 30, 2019	150,000

D. MANAGEMENT FEES AND EXPENSES (NOTE 7) - Below is the current annual management fee charged to the First Trust ETF:

Annual Management Fee	
Units	
0.70%	

E. TAXATION (NOTE 8)

Tax loss carry-forwards - The net capital losses and non-capital losses as at December 31, 2018 and 2017 were as follows:

Net Capital Losses (\$)		Non-Capital Losses (\$)	
2018	2017	2018	2017
_	_	1,340,866	1,368,623

F. COMMISSION (NOTE 9) - Total commissions and other transaction costs paid or payable to dealers by the First Trust ETF for its portfolio transactions during the periods ended June 30, 2019 and 2018 are as follows:

Transaction Cost (\$)			
2019 2018			
5,339	1,685		

G. RELATED PARTY INFORMATION (NOTE 10) - The total management fees earned by the Manager for the periods ended June 30, 2019 and 2018, including amounts owing as at June 30, 2019 and 2018 are as follows:

Management Fee Expense (\$)		se Management Fee Paya (\$)	
2019	2018	2019	2018
20,854	14,616	1,035	1,093

H. FINANCIAL RISK MANAGEMENT (NOTE 11)

Market risk - As at June 30, 2019, the First Trust ETF's market risk is affected by changes in actual market prices and foreign currency movements. If the following index had increased (decreased) by 5% at June 30, 2019, with all other variables held constant, this would have approximately increased (decreased) net assets as follows:

	At June 30, 2019		At December 31, 2018	
Index	5% Increase (\$)	5% Decrease (\$)	5% Increase (\$)	5% Decrease (\$)
Russell 1000® Energy Index	95,089	(95,089)	85,844	(85,844)
Russell 1000® Index	83,383	(83,383)	78,624	(78,624)
S&P 500 Energy Index	99,237	(99,237)	86,241	(86,241)

Currency risk - The table below summarizes the First Trust ETF's net currency exposure as at June 30, 2019 and December 31, 2018:

	At June 30, 2019		At December 31, 2018	
Currency	Net Exposure (\$) % Net Assets		Net Exposure (\$)	% Net Assets
United States Dollar	1,507,662	99.75	1,585,474	99.92

As at June 30, 2019, if the exchange rate between the Canadian Dollar and the other currencies increased or decreased by 1%, with all other variables held constant, net assets would have decreased or increased by \$15,077 (December 31, 2018 - \$15,855). In practice, actual results may differ from this sensitivity analysis and the difference could be material.

First Trust AlphaDEX[™] U.S. Energy Sector Index ETF Notes to Financial Statements - Specific Information For the six-month period ended June 30, 2019 (unaudited)

Concentration Risk – The table below summarizes the concentration risk for the period ended June 30, 2019 and year ended December 31, 2018:

	As a % of net assets attributable to holders of redeemable units			
Sector	June 30, 2019 December 31, 20			
Energy	99.52	98.30		
Materials	-	1.00		
Total	99.52	99.30		

First Trust AlphaDEX[™] U.S. Energy Sector Index ETF Notes to Financial Statements - Specific Information For the six-month period ended June 30, 2019 (unaudited)

SCHEDULE OF PORTFOLIO INVESTMENTS As at June 30, 2019 (unaudited)

	Number	Average	Fair	0/ -f T -1-1
Energy-99.52%	of Shares	Cost (\$)	Value (\$)	% of Total
Anadarko Petroleum Corp.	213	14,438	19,682	1.30
Antero Resources Corp.	2,446	28,898	17,714	1.17
Apache Corp.	2,440	12,307	10,585	0.70
Baker Hughes	338	11,559	10,902	0.72
Cabot Oil & Gas Corp.	829	28,351	24,926	1.65
Centennial Resource Development Inc.	6,147	77,207	61,098	4.04
Cheniere Energy Inc.	475	41,151	42,578	2.82
Chesapeake Energy Corp.	3,097	12,869	7,909	0.52
Chevron Corp.	350	56,514	57,036	3.77
Cimarex Energy Co.	767	72,162	59,593	3.94
CNX Resources Corp.	5,020	70,445	48,056	3.18
Concho Resources Inc.	487	71,824	65,803	4.35
ConocoPhillips	646	56,794	51,604	3.41
Continental Resources Inc.	726	43,082	40,016	2.65
Devon Energy Corp.	685	27,204	25,584	1.69
Diamondback Energy Inc.	321	43,671	45,807	3.03
EOG Resources Inc.	333	41,461	40,625	2.69
Eguitrans Midstream Corp.	441	12,703	11,383	0.75
Extraction Oil & Gas Inc.	7,659	44,740	43,429	2.87
Exaction of a day me.	397	42,065	39,839	2.64
HollyFrontier Corp.	1,089	73,382	66,000	4.37
Kinder Morgan Inc.	480	12,759	13,125	4.37
•	1,541	13,249	12,653	0.87
Kosmos Energy Ltd. Marathon Oil Corp.	2,588	57,376	48,159	3.19
Marathon Petroleum Corp.	535	43,664	39,150	2.59
Murphy Oil Corp.	1,471	43,004 54,987	39,150 47,485	3.14
Nabors Industries Ltd.	6,287	29,885	23,876	1.58
Noble Energy Inc.	390	12,119	11,440	0.76
Occidental Petroleum Corp.	647	55,302	42,601	2.82
ONEOK Inc.	310			1.85
	2,232	28,660	27,934 55,565	3.68
Parsley Energy Inc., Class 'A'	1,539	54,991	23,197	1.54
Patterson-UTI Energy Inc. PBF Energy Inc.	695	27,856 29,602	28,487	1.34
	568			4.60
Phillips 66		72,572	69,577	4.60
Pioneer Natural Resources Co. RPC Inc.	142 3,785	27,195	28,611	2.36
		54,250	35,737	
Schlumberger Ltd.	212 3,085	12,342	11,033	0.73 3.35
SM Energy Co.		67,476	50,580	
Valero Energy Corp.	507	56,753	56,840	3.76
Whiting Petroleum Corp.	2,067	73,174	50,564	3.35 2.47
WPX Energy Inc.	2,474	43,360 1,710,399	37,290 1,504,073	<u> </u>
Total investments		1,710,399	1,504,073	99.52
Transaction costs		(274)		
Other assets, less liabilities			7,328	0.48
Total Net Assets Attributable to Holders of Redeemable Units		1,710,125	1,511,401	100.00

First Trust AlphaDEX™ U.S. Consumer Discretionary Sector Index ETF

STATEMENTS OF FINANCIAL POSITION As at June 30, 2019 (unaudited) and December 31, 2018

	June 30 2019 (\$)	December 31 2018 (\$)
Assets	(*)	
Investments (non-derivative financial assets)	5,305,662	2,383,814
Cash	15,996	14,480
Accrued dividend receivable	3,832	11,630
Other assets	1,609	917
	5,327,099	2,410,841
Liabilities	2.440	0.000
Accrued liabilities	3,446	9,693
Distributions payable to holders of redeemable units	14,000 17,446	7,000
Total net assets attributable to holders of redeemable units	5,309,653	16,693 2,394,148
Total Net Assets Attributable to Holders of Redeemable Units for each class	0,000,000	2,004,140
Units	5,309,653	2,394,148
Redeemable units outstanding [note 6]		
_ Units	200,000	100,000
Net assets attributable to holders of redeemable units per unit		
Units	26.55	23.94
STATEMENTS OF COMPREHENSIVE INCOME For the periods ended June 30, 2019 and 2018 (unau	dited)	
	June 30	June 30
	2019 (\$)	2018 (\$)
Revenues		
Dividends	41,365	49,197
Other changes in fair value of investments		
Net realized gain (loss) on sale of investments	96,084	222,208
Net realized gain (loss) on foreign exchange	(181)	58
Net change in unrealized appreciation (depreciation) of investments	278,486	(109,512)
	415,754	161,951
Foreign exchange gain (loss) on cash	(161)	80
Expenses [note 7]	415,593	162,031
Management fees	16,707	19,014
HST expense	1,480	2,179
Transaction costs [note 3 and note 9]	893	995
Independent Review Committee fees	466	451
Interest expense	3	5
	19,549	22.644
Expenses waived by manager	(466)	(451)
	19,083	22,193
Increase (Decrease) in net assets attributable to holders of redeemable units before tax	396,510	139,838
Withholding taxes	5,731	9,032
Increase (Decrease) in net assets attributable to holders of redeemable units	390,779	130,806
Increase (Decrease) in net assets attributable to holders of redeemable units for each class Units	390,779	130,806
Increase (Decrease) in net assets attributable to holders of redeemable units per unit		
Units	2.15	0.61
See accompanying notes which are an integral part of these financial statements.		

On behalf of the Trustee,

FT Portfolios Canada Co.

.....

..... Director

..... Director

First Trust AlphaDEX™ U.S. Consumer Discretionary Sector Index ETF

STATEMENTS OF CHANGES IN NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE UNITS

June 30

2019 (\$) 2,394,148

390,779

5,309,653

June 30 201<u>8 (</u>\$)

130,806

6,466,091 (6,383,495) 82,596

> (24,500) (24,500)

188,902

3,981,816

3,792,914

For the periods ended June 30, 2019 and 2018 (unaudited)
Net assets attributable to holders of redeemable units, beginning of period
Increase (Decrease) in net assets attributable to holders of redeemable units
Redeemable unit transactions [note 6]

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Redeemable unit transactions [note o]		
Proceeds from issuance of units	2,552,726	
Redemption of units	-	
	2,552,726	
Distributions to holders of redeemable units from:		
Net investment income	(28,000)	
	(28,000)	
Increase (Decrease) in net assets attributable to holders of redeemable units for the period	2,915,505	

See accompanying notes which are an integral part of these financial statements.

Net assets attributable to holders of redeemable units, end of period

First Trust AlphaDEX™ U.S. Consumer Discretionary Sector Index ETF

	June 30 2019 (\$)	
Cash flows from (used in) Operating Activities		
Increase (Decrease) in net assets attributable to holders of redeemable units	390,779	130,806
Adjustments for:		
Net realized (gain) loss on sale of investments	(96,084)	(222,208)
Change in unrealized (appreciation) depreciation of investments	(278,486)	109,512
Dividends receivable	7,798	8,550
Other assets	(692)	(294)
Other liabilities	(6,247)	(6,927)
Purchases of investments	(4,381,420)	(8,845,091)
Proceeds from the sale of investments	1,834,142	8,756,907
	(2,530,210)	(68,745)
Cash flows from (used in) Financing Activities		
Amount received from the issuance of units	2,552,726	6,466,091
Amount paid on redemptions of units	-	(6,404,081)
Distributions paid to unitholders	(21,000)	(43,470)
	2,531,726	18,540
Increase (decrease) in cash for the period	1,516	(50,205)
Cash, beginning of period	14,480	66,695
Cash, end of period	15,996	16,490
Dividends received, net of withholding taxes	43,432	48,715

STATEMENTS OF CASH FLOW For the periods ended June 30, 2019 and 2018 (unaudited)

First Trust AlphaDEX[™] U.S. Consumer Discretionary Sector Index ETF Notes to Financial Statements - Specific Information For the six-month period ended June 30, 2019 (unaudited)

A. INVESTMENT OBJECTIVE (NOTE 1) – The First Trust ETF seeks to replicate, to the extent possible, the performance of the StrataQuant® Consumer Discretionary Index ("Index"), net of expenses. The investment strategy of the First Trust ETF is to invest in and hold the constituent securities of the applicable Index in the same proportion as they are reflected in the Index or securities intended to replicate the performance of such Index. The Index results from applying the AlphaDEX[™] methodology to the Russell 1000® Index, a market index representing the large capitalization segment of the U.S. equity universe, and then selecting the constituent securities for the Index from those qualifying stocks included in the Consumer Discretionary Sector.

B. FAIR VALUE MEASUREMENT (NOTE 5) - The following fair value hierarchy tables present information about the First Trust ETF assets measured at fair value on a recurring basis for the period ended June 30, 2019 and year ended December 31, 2018:

	Financial Assets at Fair Value (\$) As at June 30, 2019					
	Level 1	Level 1 Level 2 Level 3 Total				
Equities	5,305,662	_	-	5,305,662		
Total	5,305,662	-	-	5,305,662		
	Financial Assets at Fair Value (\$) As at December 31, 2018					
	Level 1	Level 2	Level 3	Total		
Equities	2,383,814		-	2,383,814		
Total	2,383,814	-	_	2,383,814		

There have been no transfers from one Level to another for the period ended June 30, 2019 and year ended December 31, 2018.

The First Trust ETF did not hold any Level 3 instruments at the beginning of, during, or at the end of either reporting period.

C. REDEEMABLE UNITS (NOTE 6) - The First Trust ETF issued (redeemed) the following units during the period ended June 30, 2019 and year ended December 31, 2018:

Redeemable Units	Units
Outstanding units – January 1, 2018	150,000
Redeemable units issued	850,000
Redeemable units issued on reinvestments	-
Redeemable units redeemed	(900,000)
Outstanding units – December 31, 2018	100,000
Redeemable units issued	100,000
Redeemable units issued on reinvestments	-
Redeemable units redeemed	-
Outstanding units – June 30, 2019	200,000

D. MANAGEMENT FEES AND EXPENSES (NOTE 7) - Below is the current annual management fee charged to the First Trust ETF:

Annual Management Fee	
Units	
0.70%	

E. TAXATION (NOTE 8)

Tax loss carry-forwards - The net capital losses and non-capital losses as at December 31, 2018 and 2017 were as follows:

Net Capital Losses (\$)		Non-Capital Losses (\$)		
2018	2017	2018	2017	
_	29,096	_	_	

F. COMMISSION (NOTE 9) - Total commissions and other transaction costs paid or payable to dealers by the First Trust ETF for its portfolio transactions during the periods ended June 30, 2019 and 2018 are as follows:

Transaction Cost (\$)			
2019 2018			
893	995		

G. RELATED PARTY INFORMATION (NOTE 10) - The total management fees earned by the Manager for the periods ended June 30, 2019 and 2018, including amounts owing as at June 30, 2019 and 2018 are as follows:

Management Fee Expense (\$)		Management Fee Paya (\$)	
2019	2018	2019	2018
16,707	19,014	3,050	2,311

H. FINANCIAL RISK MANAGEMENT (NOTE 11)

Market risk - As at June 30, 2019, the First Trust ETF's market risk is affected by changes in actual market prices and foreign currency movements. If the following index had increased (decreased) by 5% at June 30, 2019, with all other variables held constant, this would have approximately increased (decreased) net assets as follows:

	At June 3	30, 2019	At December	[·] 31, 2018
Index	5% Increase (\$)	5% Decrease (\$)	5% Increase (\$)	5% Decrease (\$)
Russell 1000® Consumer				
Discretionary and Services Index	232,807	(232,807)	103,427	(103,427)
Russell 1000® Index	244,461	(244,461)	107,497	(107,497)
S&P 500 Consumer Discretionary				
Index	220,674	(220,674)	97,801	(97,801)

Currency risk - The table below summarizes the First Trust ETF's net currency exposure as at June 30, 2019 and December 31, 2018:

	At June 30, 2019		At Decemb	er 31, 2018
Currency	Net Exposure (\$)	% Net Assets	Net Exposure (\$)	% Net Assets
United States Dollar	5,307,389	99.96	2,391,909	99.91

As at June 30, 2019, if the exchange rate between the Canadian Dollar and the other currencies increased or decreased by 1%, with all other variables held constant, net assets would have decreased or increased by \$53,074 (December 31, 2018 - \$23,919). In practice, actual results may differ from this sensitivity analysis and the difference could be material.

First Trust AlphaDEX[™] U.S. Consumer Discretionary Sector Index ETF Notes to Financial Statements - Specific Information For the six-month period ended June 30, 2019 (unaudited)

Concentration Risk – The table below summarizes the concentration risk for the period ended June 30, 2019 and year ended December 31, 2018:

	As a % of net assets at redeema	
Sector	June 30, 2019	December 31, 2018
Consumer Discretionary	88.28	87.45
Communication Services	5.98	7.39
Consumer Staples	3.43	1.92
Industrials	1.26	2.81
Information Technology	0.63	_
Health Care	0.34	-
Total	99.92	99.57

First Trust AlphaDEX[™] U.S. Consumer Discretionary Sector Index ETF Notes to Financial Statements - Specific Information **For the six-month period ended June 30, 2019 (unaudited)**

SCHEDULE OF PORTFOLIO INVESTMENTS As at June 30, 2019 (unaudited)

	Number	Average	Fair	
	of Shares	Cost (\$)	Value (\$)	% of Total
Communication Services—5.98%		40.070	50 700	4.07
Cable One Inc. Comcast Corp., Class 'A'	37 902	42,379 42,646	56,738 49,942	1.07 0.94
Discovery Inc., Series 'A'	902 1,335	42,040 50,200	49,942 53,671	1.01
Liberty Media Corp.	1,029	43,443	50,411	0.95
Viacom Inc., Class 'B'	1,713	66,612	67,006	1.26
Walt Disney Co. (The)	217	31,789	39,682	0.75
		277,069	317,450	5.98
Consumer Discretionary-88.28%				
2U Inc.	170	16,648	8,380	0.16
Advance Auto Parts Inc.	70	14,708	14,130	0.27
Amazon.com Inc.	14	30,164	34,717	0.65
Aptiv PLC Aramark	302 1,220	30,490 50,795	31,967 57,611	0.60 1.09
AutoNation Inc.	1,220	70,644	73,926	1.09
AutoZone Inc.	47	50,234	67,671	1.33
Best Buy Co. Inc.	507	44,036	46,297	0.87
BorgWarner Inc.	1,639	87,782	90,104	1.70
Bright Horizons Family Solutions Inc.	189	28,277	37,341	0.70
Brunswick Corp.	478	32,307	28,725	0.54
Burlington Stores Inc.	77	16,868	17,157	0.32
Caesars Entertainment Corp.	2,767	31,604	42,830	0.81
Capri Holdings Ltd.	1,051	64,163	47,731	0.90
CarMax Inc.	172	14,840	19,558	0.37
Carnival Corp.	1,241	90,372	75,651	1.42
Carter's Inc.	119	15,992	15,200	0.29
Charter Communications Inc., Class 'A'	69	27,921	35,708	0.67
Chipotle Mexican Grill Inc., Class 'A'	89	58,662	85,417	1.61
Cinemark Holdings Inc.	601	31,056	28,412	0.54
Columbia Sportswear Co. D.R. Horton Inc.	604 1,522	75,122 76,743	79,223 85,964	1.49 1.62
Darden Restaurants Inc.	396	57,030	63,127	1.02
Dick's Sporting Goods Inc.	1,711	76,909	77,593	1.19
DISH Network Corp., Class 'A'	1,517	60,172	76,305	1.44
Dollar General Corp.	302	44,341	53,454	1.01
Dollar Tree Inc.	458	54,899	64,410	1.21
Dunkin' Brands Group Inc.	160	15,931	16,691	0.31
Extended Stay America Inc.	1,339	29,302	29,616	0.56
Floor & Decor Holdings Inc., Class 'A'	1,167	65,439	64,034	1.21
Foot Locker Inc.	397	26,732	21,794	0.41
Ford Motor Co.	5,476	63,969	73,360	1.38
Gap Inc. (The)	2,405	83,585	56,596	1.07
Garmin Ltd.	139	11,873	14,526	0.27
Garrett Motion Inc.	2,448	51,668	49,209	0.93
General Motors Co.	1,296	62,698	65,392	1.23
Gentex Corp.	2,325	64,574	74,930	1.41
Goodyear Tire & Rubber Co. (The) Graham Holdings Co., Class 'B'	3,469 70	92,808 56,795	69,505	1.31 1.19
H&R Block Inc.	1,506	49,804	63,254 57,785	1.19
Hanesbrands Inc.	1,345	32,013	30,330	0.57
Harley-Davidson Inc.	674	32,299	31,625	0.60
Hilton Grand Vacations Inc.	390	16,489	16,251	0.31
Hilton Worldwide Holdings Inc.	145	13,633	18,559	0.35
Hyatt Hotels Corp., Class 'A'	868	80,932	86,536	1.63
International Game Technology PLC	1,851	34,030	31,439	0.59
Interpublic Group of Cos. Inc. (The)	572	16,701	16,921	0.32
John Wiley & Sons Inc., Class 'A'	816	53,002	49,006	0.92
Kohl's Corp.	699	64,377	43,526	0.82
Las Vegas Sands Corp.	197	14,482	15,244	0.29
Lear Corp.	464	87,994	84,625	1.59
Leggett & Platt Inc.	285	14,621	14,320	0.27
Lennar Corp., Class 'A'	979	58,228	62,128	1.17
Live Nation Inc.	991	66,715	85,977	1.62
LKQ Corp.	847	29,413	29,515	0.56

First Trust AlphaDEX[™] U.S. Consumer Discretionary Sector Index ETF Notes to Financial Statements - Specific Information For the six-month period ended June 30, 2019 (unaudited)

Total investments		5,082,857	5,305,662	99.92
eBay Inc.	647	32,801 32,801	33,468 33,468	0.63 0.63
Information Technology—0.63%		58,674	66,939	1.26
Fortune Brands Home & Security Inc.	252	14,444	18,853	0.35
Industrials—1.26% AMERCO Inc.	97	44,230	48,086	0.91
	200	16,162	18,308 18,308	0.34
Health Care—0.34% Henry Schein Inc.	200	16,162	18,308	0.34
	.,	166,160	182,166	3.43
L Brands Inc. Tapestry Inc.	436 1,110	16,833 52,142	14,902 46,123	0.28
Estée Lauder Cos. Inc. (The), Class 'A' L Brands Inc.	218 436	41,587 16,833	52,275 14,902	0.98 0.28
Costco Wholesale Corp.	199	55,598	68,866	1.30
Consumer Staples—3.43%				
Yum China Holdings Inc.	1,402	72,274 4,531,991	84,823 4,687,331	1.60 88.28
Williams-Sonoma Inc.	427	30,851	36,347	0.68
Wendy's Co. (The)	2,016	45,008	51,692	0.97
Wayfair Inc., Class 'A'	424	80,555	81,066	1.53
WABCO Holdings Inc.	365	55,813	63,381	1.19
Visteon Corp.	535	53,379	41,042	0.93
V.F. Corp.	441	32,462 49,992	37,745 50,446	0.71
Ulta Beauty Inc. Under Armour Inc., Class 'A'	181 1,137	68,029 32,462	82,223 37,745	1.55 0.71
Tribune Media Co., Class 'A'	1,365	76,431	82,620	1.56
Tractor Supply Co.	492	57,998	70,100	1.32
Toll Brothers Inc.	1,739	79,902	83,395	1.57
TJX Cos. Inc. (The)	678	45,039	46,951	0.88
Tiffany & Co.	114	14,404	13,979	0.26
Thor Industries Inc.	43 771	17,771 66,711	12,583 59,015	0.24
Tempur Sealy International Inc. Tesla Motors Inc.	834	64,602	80,132	1.51 0.24
Target Corp.	300	29,038	34,026	0.64
Starbucks Corp.	485	42,557	53,243	1.00
Skechers U.S.A. Inc., Class 'A'	1,431	56,450	59,011	1.11
Royal Caribbean Cruises Ltd.	315	45,370	50,000	0.94
Ralph Lauren Corp. Ross Stores Inc.	93 129	15,799	13,834	0.26
Qurate Retail Inc.	3,940 93	104,443 15,799	63,928 13,834	1.20 0.26
PVH Corp.	394	57,051	48,831	0.92
PulteGroup Inc.	2,252	78,041	93,251	1.76
Pool Corp.	73	14,217	18,259	0.34
Penske Automotive Group Inc.	1,410	84,204	87,338	1.64
NVR Inc. O'Reilly Automotive Inc.	13 62	46,886 27,518	57,376 29,986	1.08 0.56
Norwegian Cruise Line Holdings Ltd.	656	40,999	46,072	0.87
Nike Inc., Class 'B'	143	14,417	15,721	0.30
Netflix Inc.	101	49,825	48,583	0.92
Mohawk Industries Inc.	499	83,980	96,367	1.82
Michaels Cos. Inc. (The)	2,105	39,385	23,982	0.45
MGM Resorts International	937	33,748	35,057	0.66
Macy's Inc. Madison Square Garden Co. (The)	2,820	94,989 14,885	15,030	0.28
	293 2,620	58,108 94,989	69,146 73,630	1.30 1.39
Lululemon Athletica Inc.	293	58,108	29,072 69,146	0.55 1.30

First Trust AlphaDEX[™] U.S. Consumer Staples Sector Index ETF

STATEMENTS OF FINANCIAL POSITION As at June 30, 2019 (unaudited) and December 31, 2018	June 30	December 3
	2019 (\$)	2018 (\$
Assets	5 000 750	0.000.000
Investments (non-derivative financial assets)	5,800,758	6,688,636
Cash Assrued dividend reseivable	31,129	42,867
Accrued dividend receivable	2,722 26.327	3,386
Derivative assets	5,860,936	1,092 6,735,981
Liabilities	-,	-,,
Accrued liabilities	5,390	6,024
Distributions payable to holders of redeemable units	16,625	37,97
Derivative liabilities	-	84,587
	22,015	128,586
Total net assets attributable to holders of redeemable units	5,838,921	6,607,39
Total Net Assets Attributable to Holders of Redeemable Units for each class Units	4 405 744	2 270 FF(
Hedged Units	1,185,744	2,279,556
Redeemable units outstanding [note 6]	4,653,177	4,327,839
Units	50,000	100,000
Hedged Units	250,000	250,000
Net assets attributable to holders of redeemable units per unit	200,000	200,000
Units	23.71	22.80
Hedged Units	18.61	17.31
STATEMENTS OF COMPREHENSIVE INCOME For the periods ended June 30, 2019 and 2018 (unaut	tited)	
	June 30	June 3
	2019 (\$)	2018 (\$
Revenues		
Dividends	76,130	37,402
Other changes in fair value of investments and derivatives		
Net realized gain (loss) on sale of investments	13,856	101,445
Net realized gain (loss) on derivatives	33,291	(88,720
Net realized gain (loss) on foreign exchange	(2,165)	(1,806
Net change in unrealized appreciation (depreciation) of investments	308,486	(65,209
Net change in unrealized appreciation (depreciation) of derivatives	109,823	19,374
	539,421	2,486
Foreign exchange gain (loss) on cash	10,546	1,349
	549,967	3,835
Expenses [note 7]		
Management fees	23,361	13,807
HST expense	2,815	1,557
Transaction costs [note 3 and note 9]	1,519	1,016
Independent Review Committee fees	648	330
Interest expense	1	
	28,344	16,71 ⁻
Expenses waived by manager	(648)	(330
	27,696	16,381
Increase (Decrease) in net assets attributable to holders of redeemable units before tax	522,271	(12,546
Withholding taxes	11,107	5,247
Increase (Decrease) in net assets attributable to holders of redeemable units	511,164	(17,793
Increase (Decrease) in net assets attributable to holders of redeemable units for each class		
Units	163,326	39,157
	347,838	(56,950
Hedged Units		
Hedged Units Increase (Decrease) in net assets attributable to holders of redeemable units per unit		
	1.87 1.39	0.39 (0.69

On behalf of the Trustee, FT Portfolios Canada Co.

..... Director

..... Director

First Trust AlphaDEX[™] U.S. Consumer Staples Sector Index ETF statements of changes in Net assets attributable to holders of redeemable units

For the periods ended June 30, 2019 and 2018 (unaudited)

	June 30 2019 (\$)		June 30 2019 (\$) Hedged	June 30 2018 (\$) Hedged
	Units		Units	Units
Net assets attributable to holders of redeemable units, beginning of period	2,279,556	2,421,369	4,327,839	1,001,267
Increase (Decrease) in net assets attributable to holders of redeemable units	163,326	39,157	347,838	(56,950)
Redeemable unit transactions [note 6]				
Proceeds from issuance of units	-	-	-	993,137
Redemption of units	(1,248,638)	-	-	-
	(1,248,638)	-	-	993,137
	,			
Distributions to holders of redeemable units from:				
Net investment income	(8,500)	(5,100)	(22,500)	(4,000)
	(8,500)	(5,100)	(22,500)	(4,000)
Increase (Decrease) in net assets attributable to holders of redeemable units for the period	(1,093,812)	34,057	325,338	932,187
	(1,000,012)	.,		
Net assets attributable to holders of redeemable units, end of period	1,185,744	2,455,426	4,653,177	1,933,454
			June 30	June 30
			2019 (\$)	(·)
Net assets attributable to holders of redeemable units, beginning of period			Total 6,607,395	Total 3,422,636
Net assets attributable to holders of redeemable units, beginning of period			6,607,395	3,422,030
Increase (Decrease) in net assets attributable to holders of redeemable units			511,164	(17,793)
			- / -	
Redeemable unit transactions [note 6]				
Proceeds from issuance of units			-	993,137
Redemption of units			(1,248,638)	-
			(1,248,638)	993,137
Distributions to holders of redeemable units from:				
Net investment income			(31,000)	(9,100)
			(31,000)	(9,100)
			(0.,000)	(0,.00)
Increase (Decrease) in net assets attributable to holders of redeemable units for the period			(768,474)	966,244
				· · · · · ·
Net assets attributable to holders of redeemable units, end of period			5,838,921	4,388,880

First Trust AlphaDEX[™] U.S. Consumer Staples Sector Index ETF

•	•	
	June 30 2019 (\$)	June 30 2018 (\$)
Cash flows from (used in) Operating Activities		
Increase (Decrease) in net assets attributable to holders of redeemable units	511,164	(17,793)
Adjustments for:		
Net realized (gain) loss on sale of investments	(13,856)	(101,445)
Change in unrealized (appreciation) depreciation of investments and derivatives	(418,309)	45,835
Dividends receivable	664	164
Other liabilities	(634)	381
Purchases of investments	(3,453,419)	(3,065,895)
Proceeds from the sale of investments	4,663,640	2,151,146
	1,289,250	(987,607)
Cash flows from (used in) Financing Activities		
Amount received from the issuance of units	-	993,137
Amount paid on redemptions of units	(1,248,638)	-
Distributions paid to unitholders	(52,350)	(43,170)
	(1,300,988)	949,967
Increase (decrease) in cash for the period	(11,738)	(37,640)
Cash, beginning of period	42,867	46,723
Cash, end of period	31,129	9,083
Dividends received, net of withholding taxes	65,687	32,319

STATEMENTS OF CASH FLOW For the periods ended June 30, 2019 and 2018 (unaudited)

First Trust AlphaDEX[™] U.S. Consumer Staples Sector Index ETF Notes to Financial Statements - Specific Information For the six-month period ended June 30, 2019 (unaudited)

A. INVESTMENT OBJECTIVE (NOTE 1) – The First Trust ETF seeks to replicate, to the extent possible, the performance of the StrataQuant® Consumer Staples Index ("Index"), net of expenses. The investment strategy of the First Trust ETF is to invest in and hold the constituent securities of the applicable Index in the same proportion as they are reflected in the Index or securities intended to replicate the performance of such Index. The Index results from applying the AlphaDEXTM methodology to the Russell 1000® Index, a market index representing the large capitalization segment of the U.S. equity universe, and then selecting the constituent securities for the Index from those qualifying stocks included in the Consumer Staples Sector.

B. FAIR VALUE MEASUREMENT (NOTE 5) - The following fair value hierarchy tables present information about the First Trust ETF assets measured at fair value on a recurring basis for the period ended June 30, 2019 and year ended December 31, 2018:

	Financial Assets (Liabilities) at Fair Value (\$) As at June 30, 2019			
	Level 1	Level 2	Level 3	Total
Equities	5,800,758	_	-	5,800,758
Derivative assets*	-	26,327	-	26,327
Derivative liabilities*	-	Ι	_	_
Total	5,800,758	26,327	_	5,827,085
	Finar	ncial Assets (Liabili As at Decemb		e (\$)
	Level 1	Level 2	Level 3	Total
Equities	6,688,636	-	_	6,688,636
Derivative assets*	-	1,092	_	1,092
Derivative liabilities*	_	(84,587)	-	(84,587)
Total	6,688,636	(83,495)	-	6,605,141

* The derivative assets and derivative liabilities relate to the Hedged Units only.

There have been no transfers from one Level to another for the period ended June 30, 2019 and year ended December 31, 2018.

The First Trust ETF did not hold any Level 3 instruments at the beginning of, during, or at the end of either reporting period.

C. REDEEMABLE UNITS (NOTE 6) - The First Trust ETF issued (redeemed) the following units during the period ended June 30, 2019 and year ended December 31, 2018:

Redeemable Units	Units	Hedged Units
Outstanding units – January 1, 2018	100,000	50,000
Redeemable units issued	50,000	200,000
Redeemable units issued on reinvestments	_	_
Redeemable units redeemed	(50,000)	_
Outstanding units – December 31, 2018	100,000	250,000
Redeemable units issued	_	_
Redeemable units issued on reinvestments	_	_
Redeemable units redeemed	(50,000)	_
Outstanding units – June 30, 2019	50,000	250,000

D. MANAGEMENT FEES AND EXPENSES (NOTE 7) - Below are the current annual management fees charged to the First Trust ETF:

Annual Management Fee			
Units Hedged Units			
0.70%	0.70%		

E. TAXATION (NOTE 8)

Tax loss carry-forwards – There were no net capital losses and non-capital losses as at December 31, 2018 and 2017.

F. COMMISSION (NOTE 9) - Total commissions and other transaction costs paid or payable to dealers by the First Trust ETF for its portfolio transactions during the periods ended June 30, 2019 and 2018 are as follows:

Transaction Cost (\$)				
2019 2018				
1,519 1,016				

G. RELATED PARTY INFORMATION (NOTE 10) - The total management fees earned by the Manager for the periods ended June 30, 2019 and 2018, including amounts owing as at June 30, 2019 and 2018 are as follows:

Management F (\$)	Management Fee Expense (\$)		t Fee Payable \$)
2019	2018	2019	2018
23,361	13,807	3,397	2,494

H. FINANCIAL RISK MANAGEMENT (NOTE 11)

Market risk - As at June 30, 2019, the First Trust ETF's market risk is affected by changes in actual market prices and foreign currency movements. If the following index had increased (decreased) by 5% at June 30, 2019, with all other variables held constant, this would have approximately increased (decreased) net assets as follows:

	At June 3	30, 2019	At December 31, 2018		
Index	5% Increase (\$)	5% Decrease (\$)	5% Increase (\$)	5% Decrease (\$)	
Units					
Russell 1000® Consumer				()	
Staples Index	258,194	(258,194)	292,377	(292,377)	
Russell 1000® Index	189,560	(189,560)	222,669	(222,669)	
S&P 500 Consumer Staples Index	262,985	(262,985)	289,734	(289,734)	
Hedged Units					
Russell 1000® Consumer Staples Index USD	287,498	(287,498)	301,958	(301,958)	
Russell 1000® Index USD	230,715	(230,715)	240,509	(240,509)	
S&P 500 Consumer Staples Index USD	298,772	(298,772)	301,297	(301,297)	

First Trust AlphaDEX[™] U.S. Consumer Staples Sector Index ETF Notes to Financial Statements - Specific Information For the six-month period ended June 30, 2019 (unaudited)

Currency risk - The table below summarizes the First Trust ETF's net currency exposure as at June 30, 2019 and December 31, 2018:

	At June 3	30, 2019	At December 31, 2018		
Currency	Net Exposure (\$) % Net Assets		Net Exposure (\$)	% Net Assets	
United States Dollar	1,147,697	19.66	2,130,184	32.24	

As at June 30, 2019, if the exchange rate between the Canadian Dollar and the other currencies increased or decreased by 1%, with all other variables held constant, net assets would have decreased or increased by \$11,477 (December 31, 2018 - \$21,302). A portion of this currency risk exposure has been hedged. Please refer to the Schedule of Portfolio Investments for more information. In practice, actual results may differ from this sensitivity analysis and the difference could be material.

Concentration Risk – The table below summarizes the concentration risk for the period ended June 30, 2019 and year ended December 31, 2018:

	As a % of net assets attributable to holders of redeemable units					
Sector	June 30, 2019 December 31, 20					
Consumer Staples	96.41	98.79				
Consumer Discretionary	2.94	2.44				
Total	99.35	101.23				

First Trust AlphaDEX[™] U.S. Consumer Staples Sector Index ETF Notes to Financial Statements - Specific Information For the six-month period ended June 30, 2019 (unaudited)

SCHEDULE OF PORTFOLIO INVESTMENTS As at June 30, 2019 (unaudited)

	Number	Average	Fair	
	of Shares	Cost (\$)	Value (\$)	% of Total
Consumer Discretionary—2.94%				
Nu Skin Enterprises Inc., Class 'A'	2,658	189,170	171,672	2.94
		189,170	171,672	2.94
Consumer Staples—96.41%				
Archer-Daniels-Midland Co.	5,734	327,905	306,366	5.25
Bunge Ltd.	2,397	178,059	174,873	2.99
Campbell Soup Co.	4,448	214,742	233,403	4.00
Casey's General Stores Inc.	988	147,855	201,825	3.46
Church & Dwight Co. Inc.	2,381	189,528	227,804	3.90
Clorox Co. (The)	264	51,585	52,933	0.91
Colgate-Palmolive Co.	619	56,065	58,097	1.00
Conagra Brands Inc.	6,113	248,226	212,300	3.64
Flowers Foods Inc.	3,977	98,612	121,192	2.08
General Mills Inc.	4,779	302,648	328,688	5.63
Herbalife Nutrition Ltd.	800	58,309	44,797	0.77
Hershey Co. (The)	738	99,605	129,533	2.22
Hormel Foods Corp.	1,894	98,001	100,551	1.72
Ingredion Inc.	1,791	242,446	193,472	3.31
J.M. Smucker Co. (The)	1,092	157,605	164,725	2.82
Kellogg Co.	1,478	125,654	103,686	1.78
Kimberly-Clark Corp.	342	50,548	59,692	1.02
Kraft Heinz Co. (The)	7,575	495,586	307,912	5.27
Kroger Co. (The)	10,053	336,692	285,810	4.89
Lamb Weston Holdings Inc.	566	55,051	46,963	0.80
McCormick & Co. Inc.	844	136,705	171,326	2.93
Molson Coors Brewing Co., Class 'B'	4,146	358,539	304,046	5.21
Mondelez International Inc., Class 'A'	1,699	102,153	119,923	2.05
PepsiCo Inc.	1,038	158,736	178,247	3.05
Philip Morris International Inc.	480	54,855	49,363	0.85
Pilgrim's Pride Corp.	3,804	103,824	126,481	2.17
Post Holdings Inc.	2,261	261,360	307,844	5.27
Procter & Gamble Co. (The)	407	56,343	58,442	1.00
Spectrum Brands Holdings Inc.	2,322	173,389	163,502	2.80
Sysco Corp.	1,270	108,109	117,616	2.00
Tyson Foods Inc., Class 'A'	2,443	205,354	258,306	4.42
US Foods Holding Corp.	4,858	230,116	238,300	3.90
Walgreens Boots Alliance Inc.	2,680	230,110	191,870	3.90
	2,080	5,710,457	5,629,086	96.41
		5,710,457	5,629,086	90.41
Total investments		5,899,627	5,800,758	99.35
Transaction costs		(1,173)		
Unrealized appreciation on derivatives - see Schedule 1		(1,113)	26,327	0.45
Other assets, less liabilities			11.836	0.40
		5 000 454	5 000 004	0.20

Sch	hedi	ule	1

	Credit								Appreciation
	Rating of	Settlement C	urrency	Amount C	urrency	Amount	Forward	Current ((Depreciation)
Counterparty	Counterparty*	Date	Sell	Sold	Buy	Bought	Rate	Rate	\$
Bank of New York Mellon (The), New York	A-1+	7/31/2019	USD	3,564,481	CAD	4,691,000	0.760	0.764	26,327
									26,327

5,898,454

5,838,921

100.00

* Commercial paper rating per Standard and Poor's Commercial Paper Guide

Total Net Assets Attributable to Holders of Redeemable Units

First Trust AlphaDEXTM U.S. Health Care Sector Index ETF

		December 31
A sector	2019 (\$)	2018 (\$)
Assets	10 774 101	12 010 624
Investments (non-derivative financial assets)	10,774,191	13,910,624
Cash Assured dividend receiveble	26,185	9,746
Accrued dividend receivable	2,112	2,955
Derivative assets	6,157	1,188
Other assets	2,460	1,374 13,925,887
	10,611,105	13,925,667
Liabilities	0.445	0.500
Accrued liabilities Derivative liabilities	8,445	9,529 21,212
	8.445	30.741
Total net assets attributable to holders of redeemable units	10,802,660	13,895,146
Total Net Assets Attributable to Holders of Redeemable Units for each class	10,002,000	10,000,110
Units	9,695,295	12,897,954
Hedged Units	1,107,365	997,192
Redeemable units outstanding [note 6]	1,101,000	301,102
Units	350,000	500,000
Hedged Units	50,000	50,000
Net assets attributable to holders of redeemable units per unit	51,500	22,200
Units	27.70	25.80
Hedged Units	22.15	19.94
STATEMENTS OF COMPREHENSIVE INCOME For the periods ended June 30, 2019 and 201	8 (unaudited)	
	June 30	June 3
Revenues	2019 (\$)	2018 (\$
Dividends	105,925	29,972
Other changes in fair value of investments and derivatives	105,925	29,972
Net realized gain (loss) on sale of investments	154,882	44,161
Net realized gain (loss) on derivatives	7,434	(67,141
Net realized gain (loss) on foreign exchange	(856)	28
Net change in unrealized appreciation (depreciation) of investments	1,010,254	761.761
		8,483
Net change in unrealized appreciation (depreciation) of derivatives	26,181 1,303,820	777,264
Foreign exchange gain (loss) on cash	1,303,820	1,303
	1,305,010	778,567
Expenses [note 7]	1,303,010	110,001
Management fees	49.805	30,833
HST expense	5,388	3,381
		1,212
		,
Transaction costs [note 3 and note 9]	2,484	
Transaction costs [note 3 and note 9] Independent Review Committee fees	1,381	
Transaction costs [note 3 and note 9] Independent Review Committee fees	1,381 10	3
Transaction costs [note 3 and note 9] Independent Review Committee fees Interest expense	1,381 10 59,068	3 36,165
Transaction costs [note 3 and note 9] Independent Review Committee fees	1,381 10 59,068 (1,381)	36,165 (736
Transaction costs [note 3 and note 9] Independent Review Committee fees Interest expense Expenses waived by manager	1,381 10 59,068 (1,381) 57,687	36,165 (736 35,429
Transaction costs [note 3 and note 9] Independent Review Committee fees Interest expense Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax	1,381 10 59,068 (1,381) 57,687 1,247,323	3 36,165 (736 35,429 743,138
Transaction costs [note 3 and note 9] Independent Review Committee fees Interest expense Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes	1,381 10 59,068 (1,381) 57,687 1,247,323 5,501	3 36,165 (736 35,429 743,138 4,202
Transaction costs [note 3 and note 9] Independent Review Committee fees Interest expense Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes Increase (Decrease) in net assets attributable to holders of redeemable units	1,381 10 59,068 (1,381) 57,687 1,247,323	36,165 (736 35,429 743,138 4,202
Transaction costs [note 3 and note 9] Independent Review Committee fees Interest expense Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units	1,381 10 59,068 (1,381) 57,687 1,247,323 5,501 1,241,822	3 36,165 (736 35,429 743,138 4,202 738,936
Transaction costs [note 3 and note 9] Independent Review Committee fees Interest expense Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units for each class Units	1,381 10 59,068 (1,381) 57,687 1,247,323 5,501 1,241,822 1,127,649	3 36,165 (736 35,429 743,138 4,202 738,936 703,107
Transaction costs [note 3 and note 9] Independent Review Committee fees Interest expense Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units for each class Units Hedged Units	1,381 10 59,068 (1,381) 57,687 1,247,323 5,501 1,241,822	3 36,165 (736 35,429 743,138 4,202 738,936 703,107
Transaction costs [note 3 and note 9] Independent Review Committee fees Interest expense Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units for each class Units Hedged Units Increase (Decrease) in net assets attributable to holders of redeemable units per unit	1,381 10 59,068 (1,381) 57,687 1,247,323 5,501 1,241,822 1,127,649 114,173	3 36,165 (736 35,429 743,138 4,202 738,936 703,107 35,829
Transaction costs [note 3 and note 9] Independent Review Committee fees Interest expense Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units for each class Units Hedged Units	1,381 10 59,068 (1,381) 57,687 1,247,323 5,501 1,241,822 1,127,649	736 3 36,165 (736 35,429 743,138 4,202 738,936 703,107 35,829 2,40 0.52

See accompanying notes which are an integral part of these financial statements.

On behalf of the Trustee,

FT Portfolios Canada Co.

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..... Director

..... Director

First Trust AlphaDEX[™] U.S. Health Care Sector Index ETF

STATEMENTS OF CHANGES IN NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE UNITS For the periods ended June 30, 2019 and 2018 (unaudited)

For the periods ended June 30, 2019 and 2018 (unaudited)				
	June 30	June 30	June 30	June 30
	2019 (\$)	2018 (\$)	2019 (\$)	2018 (\$)
	2013 (ψ)	2010 (\$)	Hedged	Hedged
	Units	Units	Units	Units
Net assets attributable to holders of redeemable units, beginning of period	12,897,954	4,824,406	997,192	1,022,052
Increase (Decrease) in net assets attributable to holders of redeemable units	1,127,649	703,107	114,173	35,829
Redeemable unit transactions [note 6]				
Proceeds from issuance of units	2,651,712	2,507,167	-	1,033,875
Redemption of units	(6,927,020)	_,001,101	-	(1,010,121)
	(4,275,308)	2,507,167	-	23,754
Distributions to belders of redeemable units from.				
Distributions to holders of redeemable units from: Net investment income	(55,000)		(4,000)	
	(55,000)		(4,000)	-
	(33,000)	-	(4,000)	-
	<i>(</i>)			
Increase (Decrease) in net assets attributable to holders of redeemable units for the period	(3,202,659)	3,210,274	110,173	59,583
Net assets attributable to holders of redeemable units, end of period	9,695,295	8,034,680	1,107,365	1,081,635
			June 30	June 30
			2019 (\$) Total	2018 (\$) Total
Net assets attributable to holders of redeemable units, beginning of period			13,895,146	5,846,458
Net assets attributable to notaers of reaccinable antis, beginning of period			10,000,140	0,040,400
Increase (Decrease) in net assets attributable to holders of redeemable units			1,241,822	738,936
Redeemable unit transactions [note 6]				
Proceeds from issuance of units			2,651,712	3,541,042
Redemption of units			(6,927,020)	(1,010,121)
			(4,275,308)	2,530,921
			(.,2.3,030)	_,000,0 L 1
Distributions to holders of redeemable units from:				
Distributions to holders of redeemable units from: Net investment income			(59,000)	-
			(59,000) (59,000)	-
			· · · ·	
Net investment income			(59,000)	- - 3,269,857 9,116,315

First Trust AlphaDEX™ U.S. Health Care Sector Index ETF

	,	_
	June 30	June 30
	2019 (\$)	2018 (\$)
Cash flows from (used in) Operating Activities		
Increase (Decrease) in net assets attributable to holders of redeemable units	1,241,822	738,936
Adjustments for:		
Net realized (gain) loss on sale of investments	(154,882)	(44,161)
Change in unrealized (appreciation) depreciation of investments and derivatives	(1,036,435)	(770,244)
Dividends receivable	843	(364)
Other assets	(1,086)	(626)
Other liabilities	(1,084)	2,219
Purchases of investments	(11,946,154)	(7,088,255)
Proceeds from the sale of investments	16,247,723	4,623,391
	4,350,747	(2,539,104)
Cash flows from (used in) Financing Activities		
Amount received from the issuance of units	2,651,712	3,541,042
Amount paid on redemptions of units	(6,927,020)	(1,010,121)
Distributions paid to unitholders	(59,000)	-
	(4,334,308)	2,530,921
Increase (Decrease) in cash for the period	16,439	(8,183)
Cash, beginning of period	9,746	16,513
Cash, end of period	26,185	8,330
Dividends received, net of withholding taxes	101,267	25,406

STATEMENTS OF CASH FLOW For the periods ended June 30, 2019 and 2018 (unaudited)

First Trust AlphaDEX[™] U.S. Health Care Sector Index ETF Notes to Financial Statements - Specific Information For the six-month period ended June 30, 2019 (unaudited)

A. INVESTMENT OBJECTIVE (NOTE 1) – The First Trust ETF seeks to replicate, to the extent possible, the performance of the StrataQuant® Health Care Index ("Index"), net of expenses. The investment strategy of the First Trust ETF is to invest in and hold the constituent securities of the applicable Index in the same proportion as they are reflected in the Index or securities intended to replicate the performance of such Index. The Index results from applying the AlphaDEX[™] methodology to the Russell 1000® Index, a market index representing the large capitalization segment of the U.S. equity universe, and then selecting the constituent securities for the Index from those qualifying stocks included in the Health Care Sector.

B. FAIR VALUE MEASUREMENT (NOTE 5) - The following fair value hierarchy tables present information about the First Trust ETF assets measured at fair value on a recurring basis for the period ended June 30, 2019 and year ended December 31, 2018:

	Financial Assets (Liabilities) at Fair Value (\$) As at June 30, 2019							
	Level 1 Level 2 Level 3 T							
Equities	10,774,191	-	_	10,774,191				
Derivative assets*	Ι	6,157	- 6,					
Derivative liabilities*								
Total	10,774,191	6,157	- 10,780,34					
	Financial Assets (Liabilities) at Fair Value (\$) As at December 31, 2018							
	Level 1	Total						
Equities	13,910,624	_	-	13,910,624				
Derivative assets*	Ι	1,188	_	1,188				
Derivative liabilities*	_	(21,212)						
Total	13,910,624	(20,024)	-	13,890,600				

* The derivative assets and derivative liabilities relate to the Hedged Units only.

There have been no transfers from one Level to another for the period ended June 30, 2019 and year ended December 31, 2018.

The First Trust ETF did not hold any Level 3 instruments at the beginning of, during, or at the end of either reporting period.

C. REDEEMABLE UNITS (NOTE 6) - The First Trust ETF issued (redeemed) the following units during the period ended June 30, 2019 and year ended December 31, 2018:

Redeemable Units	Units	Hedged Units
Outstanding units – January 1, 2018	200,000	50,000
Redeemable units issued	350,000	100,000
Redeemable units issued on reinvestments	_	_
Redeemable units redeemed	(50,000)	(100,000)
Outstanding units – December 31, 2018	500,000	50,000
Redeemable units issued	100,000	_
Redeemable units issued on reinvestments	_	_
Redeemable units redeemed	(250,000)	_
Outstanding units – June 30, 2019	350,000	50,000

D. MANAGEMENT FEES AND EXPENSES (NOTE 7) - Below is the current annual management fee charged to the First Trust ETF:

Annual Management Fee				
Units Hedged Units				
0.70% 0.70%				

E. TAXATION (NOTE 8)

Tax loss carry-forwards - The net capital losses and non-capital losses as at December 31, 2018 and 2017 were as follows:

Net Capital	Losses (\$)	Non-Capital	Losses (\$)
2018	2017	2018	2017
_	168,063	_	_

F. COMMISSION (NOTE 9) - Total commissions and other transaction costs paid or payable to dealers by the First Trust ETF for its portfolio transactions during the periods ended June 30, 2019 and 2018 are as follows:

Transaction Cost (\$)				
2019 2018				
2,484 1,212				

G. RELATED PARTY INFORMATION (NOTE 10) - The total management fees earned by the Manager for the periods ended June 30, 2019 and 2018, including amounts owing as at June 30, 2019 and 2018 are as follows:

Management Fee Expense (\$)		Management Fee Payable (\$)			
2019	2019 2018		2018		
49,805	30,833	7,473	5,334		

H. FINANCIAL RISK MANAGEMENT (NOTE 11)

Market risk - As at June 30, 2019, the First Trust ETF's market risk is affected by changes in actual market prices and foreign currency movements. If the following index had increased (decreased) by 5% at June 30, 2019, with all other variables held constant, this would have approximately increased (decreased) net assets as follows:

	At June 3	30, 2019	At December 31, 2018			
Index	5% Increase (\$) 5% Decrease (\$) 5		5% Increase (\$)	5% Decrease (\$)		
Units						
Russell 1000® Health Care Index	579,255	(579,255)	678,083	(678,083)		
Russell 1000® Index	592,636	(592,636)	681,557	(681,557)		
S&P 500 Health Care Index	588,437	(588,437)	670,441	(670,441)		
Hedged Units						
Russell 1000® Health Care Index USD	605,533	(605,533)	707,958	(707,958)		
Russell 1000® Index USD	654,132	(654,132)	722,548	(722,548)		
S&P 500 Health Care Index USD	644,734	(644,734)	700,315	(700,315)		

First Trust AlphaDEX[™] U.S. Health Care Sector Index ETF Notes to Financial Statements - Specific Information For the six-month period ended June 30, 2019 (unaudited)

Currency risk - The table below summarizes the First Trust ETF's net currency exposure as at June 30, 2019 and December 31, 2018:

	At June 3	0, 2019	At December 31, 2018		
Currency	Net Exposure (\$) % Net Assets		Net Exposure (\$) % Net Asse		
United States Dollar	9,701,670	89.81	12,895,271	92.80	

As at June 30, 2019, if the exchange rate between the Canadian Dollar and the other currencies increased or decreased by 1%, with all other variables held constant, net assets would have decreased or increased by \$97,017 (December 31, 2018 - \$128,953). A portion of this currency risk exposure has been hedged. Please refer to the Schedule of Portfolio Investments for more information. In practice, actual results may differ from this sensitivity analysis and the difference could be material.

Concentration Risk – The table below summarizes the concentration risk for the period ended June 30, 2019 and year ended December 31, 2018:

	As a % of net assets attributable to holders of redeemable units					
Sector	June 30, 2019 December 31, 2018					
Health Care	99.74 100.11					
Total	99.74 100.11					

First Trust AlphaDEX[™] U.S. Health Care Sector Index ETF Notes to Financial Statements - Specific Information For the six-month period ended June 30, 2019 (unaudited)

SCHEDULE OF PORTFOLIO INVESTMENTS As at June 30, 2019 (unaudited)

	Number	Average	Fair	
	of Shares	Cost (\$)	Value (\$)	% of Total
Health Care—99.74% Agilent Technologies Inc.	895	97,176	87,517	0.81
Agient rechnologies inc. Agios Pharmaceuticals Inc.	895 534	46,688	34,881	0.81
Agios Pharmaceuticals Inc. Alexion Pharmaceuticals Inc.	1,064	196,757	182,502	1.69
Align Technology Inc.	253	97,399	90,681	0.84
AmerisourceBergen Corp.	453	52,316	50,578	0.47
Amen Inc.	378	98,108	91,220	0.84
Anthem Inc.	126	40,505	46,566	0.43
Baxter International Inc.	1,423	143,866	152,620	1.41
Becton	464	146,259	153,129	1.42
Biogen Inc.	815	272,490	249,606	2.31
Bio-Rad Laboratories Inc., Class 'A'	630	236,075	257,892	2.39
Bio-Techne Corp.	725	186,776	197,945	1.83
Bluebird Bio Inc.	915	195,193	152,416	1.41
Boston Scientific Corp.	1,875	84,403	105,533	0.98
Bristol-Myers Squibb Co.	2,424	151,231	143,957	1.33
Bruker Corp.	5,015	243,348	328,041	3.04
Catalent Inc.	1,773	96,436	125,867	1.17
Celgene Corp.	1,525	191,000	184,609	1.71
Centene Corp.	677	49,774	46,492	0.43
Cerner Corp.	1,258	98,048	120,755	1.12
Charles River Laboratories International Inc.	1,327	235,051	246,590	2.28
Chemed Corp.	224	93,286	105,848	0.98
Cigna Corp.	223	57,931	46,009	0.43
Cooper Cos. Inc. (The)	487	166,830	214,852	1.99
DaVita Inc.	2,131	171,191	157,002	1.45
Dexcom Inc.	302	39,493	59,259	0.55
Edwards Lifesciences Corp.	752	154,087	181,929	1.68
Elanco Animal Health Inc.	3,605	157,141	159,567	1.48
Eli Lilly and Co.	892	128,509	129,416	1.20
Exact Sciences Corp.	2,225	224,617	343,939	3.18
Exelixis Inc. Gilead Sciences Inc.	8,098 1,779	247,634 157,379	226,623 157,394	2.10 1.46
HCA Healthcare Inc.	887	140,087	157,010	1.46
Hill-Rom Holdings Inc.	1,093	130,162	149,747	1.45
Humana Inc.	136	51,509	47,250	0.44
IDEXX Laboratories Inc.	160	41,493	57,689	0.53
Illumina Inc.	116	42,934	55,925	0.52
Incyte Corp.	2,241	242,244	249,332	2.31
Insulet Corp.	757	90,849	118,345	1.10
Integra LifeSciences Holdings	1,291	93,645	94,422	0.87
Intuitive Surgical Inc.	203	130,792	139,446	1.29
Ionis Pharmaceuticals Inc.	2,374	176,026	199,807	1.85
Jazz Pharmaceuticals PLC	809	158,449	151,032	1.40
Johnson & Johnson	257	45,650	46,875	0.43
Laboratory Corp. of America Holdings	756	145,745	171,174	1.58
Masimo Corp.	1,041	158,709	202,878	1.88
MEDNAX Inc.	7,094	342,937	234,385	2.17
Medtronic PLC	791	92,920	100,882	0.93
Merck & Co. Inc.	865	86,275	94,982	0.88
Molina Healthcare Inc.	1,014	157,327	190,073	1.76
Mylan NV	5,078	210,675	126,614	1.17
Neurocrine Biosciences Inc.	409	49,086	45,221	0.42
Penumbra Inc.	978	180,829	204,918	1.90
Perrigo Co. PLC	1,493	102,504	93,105	0.86
Pfizer Inc.	1,695	87,406	96,157	0.89
PRA Health Sciences Inc.	1,748	236,114	226,964	2.10
Premier Inc., Class 'A'	1,043	49,437	53,419	0.49
Quest Diagnostics Inc.	1,286	155,474	171,456	1.59
Regeneron Pharmaceuticals Inc. Sarepta Therapeutics Inc.	175 301	90,468 51,785	71,731 59,895	0.66 0.55
Sarepta merapeutos inc.	1,965	187,448	59,895 178,096	0.55
Stryker Corp.	729	178,293	196,259	1.65
	129	170,233	130,233	1.02

First Trust AlphaDEX[™] U.S. Health Care Sector Index ETF Notes to Financial Statements - Specific Information **For the six-month period ended June 30, 2019 (unaudited)**

Total Net Assets Attributable to Holders of Redeemable Units		10,149,540	10,802,660	100.00
Other assets, less liabilities			22,312	0.21
Unrealized appreciation on derivatives - see Schedule 1			6,157	0.05
Transaction costs		(1,084)		
Total investments		10,150,624	10,774,191	99.74
		10,150,624	10,774,191	99.74
Zoetis Inc.	1,149	130,884	170,765	1.58
West Pharmaceutical Services Inc.	326	48,268	53,428	0.50
WellCare Health Plans Inc.	534	160,789	199,349	1.85
Vertex Pharmaceuticals Inc.	196	41,158	47,068	0.44
Veeva Systems Inc., Class 'A'	1,519	184,289	322,470	2.99
Varian Medical Systems Inc.	1,360	224,641	242,446	2.24
Universal Health Services Inc., Class 'B'	1,076	171,704	183,729	1.70
UnitedHealth Group Inc.	292	90,398	93,307	0.86
United Therapeutics Corp.	1,641	258,310	167,749	1.55
Thermo Fisher Scientific Inc.	705	215,139	271,135	2.51
Teleflex Inc.	476	160,775	206,421	1.91

Schedule 1

	Credit Rating of	Settlement C	urrency	Amount C	urrency	Amount	Forward	Current	Appreciation (Depreciation)
Counterparty	Counterparty*	Date	Sell	Sold	Buy	Bought	Rate	Rate	\$
Bank of New York Mellon (The), New York	A-1+	7/31/2019	USD	833,561	CAD	1,097,000	0.760	0.764	6,157
									6,157

* Commercial paper rating per Standard and Poor's Commercial Paper Guide

First Trust AlphaDEX™ U.S. Materials Sector Index ETF

	June 30	December 3 ⁴
	2019 (\$)	2018 (\$
Assets		
Investments (non-derivative financial assets)	2,437,425	2,200,813
Cash	7,081	8,223
Accrued dividend receivable	2,093	2,533
Other asets	771	545
	2,447,370	2,212,114
		4 40
Accrued liabilities	1,547 1,547	1,499
Total net assets attributable to holders of redeemable units	2,445,823	2,210,615
Total Net Assets Attributable to Holders of Redeemable Units for each class	2,110,020	2,210,011
Units	2,445,823	2,210,61
Redeemable units outstanding [note 6]		
Units	100,000	100,000
Net assets attributable to holders of redeemable units per unit		
Units	24.46	22.1
STATEMENTS OF COMPREHENSIVE INCOME For the periods ended June 30, 2019 and 2018	unaudited)	
	June 30	June 3
	2019 (\$)	2018 (\$
Revenues	2010 (\$)	2010 (
Dividends	69,106	45,634
Other changes in fair value of investments	,	,
Net realized gain (loss) on sale of investments	(129,461)	225,219
Net realized gain (loss) on foreign exchange	118	26
Net change in unrealized appreciation (depreciation) of investments	361.104	(110.70)
Net change in unrealized appreciation (depreciation) of investments	361,104 300.867	
Net change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash	361,104 300,867 (384)	160,40
	300,867	160,407 517
	300,867 (384)	160,40 51
Foreign exchange gain (loss) on cash	300,867 (384)	160,40 51 160,924
Foreign exchange gain (loss) on cash Expenses [note 7]	300,867 (384) 300,483	160,40 51 160,924 18,830
Foreign exchange gain (loss) on cash Expenses [note 7] Management fees HST expense	300,867 (384) 300,483 15,423	160,40 51 160,92 18,830 2,07
Foreign exchange gain (loss) on cash Expenses [note 7] Management fees HST expense Transaction costs [note 3 and note 9]	300,867 (384) 300,483 15,423 1,779	160,40 51 160,92 18,830 2,07 73
Foreign exchange gain (loss) on cash Expenses [note 7] Management fees	300,867 (384) 300,483 15,423 1,779 503	160,40 51 160,92 18,830 2,07 73 44
Foreign exchange gain (loss) on cash Expenses [note 7] Management fees HST expense Transaction costs [note 3 and note 9] Independent Review Committee fees	300,867 (384) 300,483 15,423 1,779 503 428 - 18,133	160,40 51 160,924 18,830 2,07 73 444 22,090
Foreign exchange gain (loss) on cash Expenses [note 7] Management fees HST expense Transaction costs [note 3 and note 9] Independent Review Committee fees	300,867 (384) 300,483 15,423 1,779 503 428	160,40 51 160,924 18,830 2,07 73 444 22,090
Foreign exchange gain (loss) on cash Expenses [note 7] Management fees HST expense Transaction costs [note 3 and note 9] Independent Review Committee fees Interest expense Expenses waived by manager	300,867 (384) 300,483 15,423 1,779 503 428 - 18,133 (428) 17,705	160,40 51 160,92 18,83 2,07 73 44 22,09 (44 22,09
Foreign exchange gain (loss) on cash Expenses [note 7] Management fees HST expense Transaction costs [note 3 and note 9] Independent Review Committee fees Interest expense Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax	300,867 (384) 300,483 15,423 1,779 503 428 - 18,133 (428) 17,705 282,778	160,40 51 160,924 18,836 2,07 73 44 22,096 (44 21,65 139,27
Foreign exchange gain (loss) on cash Expenses [note 7] Management fees HST expense Transaction costs [note 3 and note 9] Independent Review Committee fees Interest expense Expenses Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes	300,867 (384) 300,483 15,423 1,779 503 428 - 18,133 (428) 17,705 282,778 6,695	160,407 517 160,924 18,836 2,077 733 444 22,099 (444 21,657 139,275 5,639
Foreign exchange gain (loss) on cash Expenses [note 7] Management fees HST expense Transaction costs [note 3 and note 9] Independent Review Committee fees Interest expense Expenses Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes Increase (Decrease) in net assets attributable to holders of redeemable units	300,867 (384) 300,483 15,423 1,779 503 428 - 18,133 (428) 17,705 282,778	160,40 51 160,92 18,83 2,07 73 44 22,09 (44 21,65 139,27 5,63
Foreign exchange gain (loss) on cash Expenses [note 7] Management fees HST expense Transaction costs [note 3 and note 9] Independent Review Committee fees Interest expense Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax	300,867 (384) 300,483 15,423 1,779 503 428 - 18,133 (428) 17,705 282,778 6,695	160,407 517 160,924 18,836 2,077 737 445 22,096 (445 21,651 139,273 5,639 133,634
Foreign exchange gain (loss) on cash Expenses [note 7] Management fees HST expense Transaction costs [note 3 and note 9] Independent Review Committee fees Interest expense Expenses Expenses waived by manager Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders Increase (Decrease) in net assets attributable to holders Increase (Decrease) in net assets attributable to holders Increase (Decrease) in net assets attributable t	300,867 (384) 300,483 15,423 1,779 503 428 - 18,133 (428) 17,705 282,778 6,695 276,083	(110,708 160,407 517 160,924 18,836 2,077 737 445 22,096 (445 21,651 139,273 5,639 133,634 133,634

On behalf of the Trustee, FT Portfolios Canada Co.

.....

..... Director

..... Director

First Trust AlphaDEX[™] U.S. Materials Sector Index ETF

STATEMENTS OF CHANGES IN NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE UNITS

For the periods ended June 30, 2019 and 2018 (unaudited)		
	June 30	June 30
	2019 (\$)	2018 (\$)
Net assets attributable to holders of redeemable units, beginning of period	2,210,615	2,654,909
Increase (Decrease) in net assets attributable to holders of redeemable units	276,083	133,634
De la constitución de contra de		
Redeemable unit transactions [note 6]		
Proceeds from issuance of units	7,200,341	8,138,866
Redemption of units	(7,241,216)	(8,270,172)
	(40,875)	(131,306)
Distributions to holders of redeemable units from:		
Net investment income	-	(13,750)
	-	(13,750)
Increase (Decrease) in net assets attributable to holders of redeemable units for the period	235,208	(11,422)
Net assets attributable to holders of redeemable units, end of period	2,445,823	2,643,487

First Trust AlphaDEX™ U.S. Materials Sector Index ETF

STATEMENTO OF CASHT LOW FOR the periods ended suffers, 2019 and 2010	(unautiteu)	(eu)		
	June 30			
	2019 (\$)	2018 (\$)		
Cash flows from (used in) Operating Activities				
Increase (Decrease) in net assets attributable to holders of redeemable units	276,083	133,634		
Adjustments for:				
Net realized (gain) loss on sale of investments	129,461	(225,219)		
Change in unrealized (appreciation) depreciation of investments	(361,104)	110,708		
Dividends receivable	440	2,602		
Other assets	(226)	(371)		
Other liabilities	48	(2,132)		
Purchases of investments	(8,200,497)	(9,817,524)		
Proceeds from the sale of investments	8,195,528	9,876,518		
	39,733	78,216		
Cash flows from (used in) Financing Activities				
Amount received from the issuance of units	7,200,341	8,138,866		
Amount paid on redemptions of units	(7,241,216)	(8,306,019)		
Distributions paid to unitholders	-	(150,045)		
	(40,875)	(317,198)		
Increase (Decrease) in cash for the period	(1,142)	(238,982)		
Cash, beginning of period	8,223	248,435		
Cash, end of period	7,081	9,453		
Dividends received, net of withholding taxes	62,851	42,597		

STATEMENTS OF CASH FLOW For the periods ended June 30, 2019 and 2018 (unaudited)
A. INVESTMENT OBJECTIVE (NOTE 1) – The First Trust ETF seeks to replicate, to the extent possible, the performance of the StrataQuant® Materials Index ("Index"), net of expenses. The investment strategy of the First Trust ETF is to invest in and hold the constituent securities of the applicable Index in the same proportion as they are reflected in the Index or securities intended to replicate the performance of such Index. The Index results from applying the AlphaDEX[™] methodology to the Russell 1000® Index, a market index representing the large capitalization segment of the U.S. equity universe, and then selecting the constituent securities for the Index from those qualifying stocks included in the Materials and Processing Sector.

B. FAIR VALUE MEASUREMENT (NOTE 5) - The following fair value hierarchy tables present information about the First Trust ETF assets measured at fair value on a recurring basis for the period ended June 30, 2019 and year ended December 31, 2018:

	Financial Assets at Fair Value (\$) As at June 30, 2019					
	Level 1	Level 1 Level 2 Level 3 Total				
Equities	2,437,425	-	-	2,437,425		
Total	2,437,425 – – 2,437,42					
	Financial Assets at Fair Value (\$) As at December 31, 2018					
	Level 1 Level 2 Level 3 Tota					
Equities	2,200,813	_	_	2,200,813		
Total	2,200,813	_	_	2,200,813		

There have been no transfers from one Level to another for the period ended June 30, 2019 and year ended December 31, 2018.

The First Trust ETF did not hold any Level 3 instruments at the beginning of, during, or at the end of either reporting period.

C. REDEEMABLE UNITS (NOTE 6) - The First Trust ETF issued (redeemed) the following units during the period ended June 30, 2019 and year ended December 31, 2018:

Redeemable Units	Units
Outstanding units – January 1, 2018	100,000
Redeemable units issued	300,000
Redeemable units issued on reinvestments	-
Redeemable units redeemed	(300,000)
Outstanding units – December 31, 2018	100,000
Redeemable units issued	300,000
Redeemable units issued on reinvestments	_
Redeemable units redeemed	(300,000)
Outstanding units – June 30, 2019	100,000

D. MANAGEMENT FEES AND EXPENSES (NOTE 7) - Below is the current annual management fee charged to the First Trust ETF:

Annual Management Fee
Units
0.70%

E. TAXATION (NOTE 8)

Tax loss carry-forwards - The net capital losses and non-capital losses as at December 31, 2018 and 2017 were as follows:

Net Capital Losses (\$)		Non-Capital Losses (\$)		
2018	2017	2018	2017	
_	_	291,651	_	

F. COMMISSION (NOTE 9) - Total commissions and other transaction costs paid or payable to dealers by the First Trust ETF for its portfolio transactions during the periods ended June 30, 2019 and 2018 are as follows:

Transactio	n Cost (\$)
2019	2018
503	737

G. RELATED PARTY INFORMATION (NOTE 10) - The total management fees earned by the Manager for the periods ended June 30, 2019 and 2018, including amounts owing as at June 30, 2019 and 2018 are as follows:

Management	•	e Management Fee Payat (\$)	
2019	2018	2019	2018
15,423	18,836	1,369	1,884

H. FINANCIAL RISK MANAGEMENT (NOTE 11)

Market risk - As at June 30, 2019, the First Trust ETF's market risk is affected by changes in actual market prices and foreign currency movements. If the following index had increased (decreased) by 5% at June 30, 2019, with all other variables held constant, this would have approximately increased (decreased) net assets as follows:

	At June 3	30, 2019	At December 31, 2018		
Index	5% Increase (\$)	5% Decrease (\$)	5% Increase (\$)	5% Decrease (\$)	
Russell 1000® Materials and Processing Index	123,180	(123,180)	109,094	(109,094)	
Russell 1000® Index	132,838	(132,838)	104,231	(104,231)	
S&P 500 Materials Index	117,872	(117,872)	105,888	(105,888)	

Currency risk - The table below summarizes the First Trust ETF's net currency exposure as at June 30, 2019 and December 31, 2018:

	At June 30, 2019		At Decembe	er 31, 2018
Currency	Net Exposure (\$)	% Net Assets	Net Exposure (\$)	% Net Assets
United States Dollar	2,444,348	99.94	2,209,555	99.95

As at June 30, 2019, if the exchange rate between the Canadian Dollar and the other currencies increased or decreased by 1%, with all other variables held constant, net assets would have decreased or increased by \$24,443 (December 31, 2018 - \$22,096). In practice, actual results may differ from this sensitivity analysis and the difference could be material.

Concentration Risk – The table below summarizes the concentration risk for the period ended June 30, 2019 and year ended December 31, 2018:

	As a % of net assets attributable to holders of redeemable units			
Sector	June 30, 2019 December 31, 20			
Materials	74.65	80.32		
Industrials	25.01	19.24		
Total	99.66	99.56		

SCHEDULE OF PORTFOLIO INVESTMENTS As at June 30, 2019 (unaudited)

	Number of Shares	Average Cost (\$)	Fair Value (\$)	% of Total
Industrials—25.01%				
Acuity Brands Inc.	305	50,812	55,083	2.25
Armstrong World Industries Inc.	616	67,637	78,410	3.21
Fastenal Co.	1,140	45,240	48,653	1.99
GrafTech International Ltd.	1,911	32,432	28,779	1.18
Hexcel Corp.	353	31,391	37,389	1.53
Ingersoll-Rand PLC	453	58,068	75,144	3.07
Lennox International Inc.	139	42,086	50,058	2.05
Masco Corp.	933	45,676	47,944	1.96
Owens Corning	1,297	95,039	98,852	4.04
Timken Co. (The)	1,121	65,449	75,367	3.08
Univar Inc.	551	16,611 550,441	15,903 611,582	0.65
Materials—74.65%				
Air Products and Chemicals Inc.	64	13,898	18,972	0.78
Albemarle Corp.	447	49,271	41,216	1.68
Alcoa Corp.	1,302	54,236	39,915	1.63
Berry Global Group Inc.	454	29,967	31,267	1.28
Cabot Corp.	294	17,131	18,369	0.75
Celanese Corp.	372	48,912	52,515	2.15
CF Industries Holdings Inc.	299	16,205	18,289	0.75
Chemours Co. (The)	329	16,668	10,340	0.42
Corteva Inc.	1	35	39	-
Crown Holdings Inc.	1,120	76,740	89,615	3.66
Domtar Corp.	1,231	82,011	71,785	2.93
DuPont de Nemours Inc.	320	47,701	31,458	1.29
Eagle Materials Inc.	290	29,810	35,205	1.44
Eastman Chemical Co.	644	71,203	65,638	2.68
Ecolab Inc.	138	28,212	35,681	1.46
FMC Corp.	159	17,778	17,272	0.71
Freeport-McMoRan Inc., Class 'B'	3,792	63,652	57,653	2.36
Graphic Packaging Holding Co.	1,935	33,037	35,425	1.45
Huntsman Corp.	2,174	69,010	58,192	2.38
International Paper Co.	792	49,869	44,930	1.84
Linde PLC	139	29,941	36,551	1.49
LyondellBasell Industries NV, Class 'A'	727	88,060	81,999	3.35
Martin Marietta Materials Inc.	61	15,137	18,382	0.75
Mosaic Co. (The)	1,342	50,161	43,988	1.80
Nucor Corp.	1,047	84,639	75,547	3.09
Olin Corp.	2,113	74,718	60,627	2.48
Owens Illinois Inc.	644	16,430	14,565	0.60
Reliance Steel & Aluminum Co.	677	73,948	83,887	3.43
Scotts Miracle-Gro Co. (The), Class 'A'	156	16,674	20,122	0.82
Sealed Air Corp.	1,061	64,785	59,440	2.43
Sherwin-Williams Co. (The)	28	15,337	16,804	0.69
Silgan Holdings Inc.	1,650	61,792	66,119	2.70
Sonoco Products Co.	397	31,081	33,970	1.39
Steel Dynamics Inc.	1,732	85,880	68,498	2.80
United States Steel Corp.	3,135	101,753	62,854	2.57
Versum Materials Inc.	1,215	82,203	82,069	3.36
Vulcan Materials Co.	206	28,854	37,042	1.51
W.R. Grace & Co.	470	45,714	46,845	1.91
Westlake Chemical Corp.	900	96,272	81,865	3.35
WestRock Co.	1,275	72,612	60,893	2.49
		1,951,337	1,825,843	74.65
Total investments		2,501,778	2,437,425	99.66
Transaction costs		(72)		
Other assets, less liabilities			8,398	0.34
Total Net Assets Attributable to Holders of Redeemable Units		2,501,706	2,445,823	100.00

First Trust AlphaDEX™ U.S. Industrials Sector Index ETF

STATEMENTS OF FINANCIAL POSITION As at June 30, 2019 (unaudited) and December 31, 2018	luno 20	December 3
	2019 (\$)	2018 (\$
Assets		
Investments (non-derivative financial assets)	11,154,911	10,507,371
Cash	31,662	223,006
Accrued dividend receivable	6,206	23,864
Receivable for portfolio securities sold	43,662	
Derivative assets	28,864	1,202
Other assets	5,053	4,130
1	11,270,358	10,759,573
Liabilities Accrued liabilities	7 4 7 0	45.00
	7,172	15,003
Payable for portfolio securities purchased	43,062	00.00
Distributions payable to holders of redeemable units	16,750	90,800
Derivative liabilities	- 66,984	91,624 197,42
Total net assets attributable to holders of redeemable units	11,203,374	10,562,146
Total Net Assets Attributable to Holders of Redeemable Units for each class	,,-	- / /
Units	5,961,638	6,290,809
Hedged Units	5,241,736	4,271,337
Redeemable units outstanding [note 6]		050.00/
Units	200,000	250,000
Hedged Units Net assets attributable to holders of redeemable units per unit	250,000	250,000
Units	29.81	25.16
Hedged Units	29.81	17.09
STATEMENTS OF COMPREHENSIVE INCOME For the periods ended June 30, 2019 and 2018 (unauc		
	June 30 2019 (\$)	June 3 2018 (\$
Revenues	2010 (\$)	2010 (4
Dividends	77,442	103,315
Other changes in fair value of investments and derivatives		
Net realized gain (loss) on sale of investments	491,446	430,681
Net realized gain (loss) on derivatives	37,629	(119,933
Net realized gain (loss) on foreign exchange	58	(34
Net change in unrealized appreciation (depreciation) of investments	1,632,603	(256,819
Net change in unrealized appreciation (depreciation) of derivatives	119,286	19,501
	2,358,464	176,711
Foreign exchange gain (loss) on cash	(4,139)	2,163
	2,354,325	178,874
		37,643
Management fees	40,640	3,591
Management fees HST expense	40,640 4,360	
Management fees HST expense Transaction costs [note 3 and note 9]	4,360 2,303	1,342
Management fees HST expense Transaction costs [note 3 and note 9]	4,360	1,342
Management fees HST expense Transaction costs [note 3 and note 9] Independent Review Committee fees	4,360 2,303 1,128	1,342 890
Management fees HST expense Transaction costs [note 3 and note 9] Independent Review Committee fees Interest expense	4,360 2,303 1,128 - 48,431	1,342 896 2 43,474
Management fees HST expense Transaction costs [note 3 and note 9] Independent Review Committee fees Interest expense	4,360 2,303 1,128 - - - 48,431 (1,128)	1,342 896 22 43,474 (896
Management fees HST expense Transaction costs [note 3 and note 9] Independent Review Committee fees Interest expense Expenses waived by manager	4,360 2,303 1,128 - 48,431	1,342 896 22 43,472 (896 42,578
Management fees HST expense Transaction costs [note 3 and note 9] Independent Review Committee fees Interest expense Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax	4,360 2,303 1,128 - - - - - - - - - - - - - - - - - - -	1,342 896 22 43,474 (896 42,578 136,296
Management fees HST expense Transaction costs [note 3 and note 9] Independent Review Committee fees Interest expense Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes	4,360 2,303 1,128 - 48,431 (1,128) 47,303 2,307,022	1,342 896 2 43,474 (896 42,578 136,296 10,558
Management fees HST expense Transaction costs [note 3 and note 9] Independent Review Committee fees Interest expense Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes Increase (Decrease) in net assets attributable to holders of redeemable units	4,360 2,303 1,128 48,431 (1,128) 47,303 2,307,022 11,295	1,342 890 43,474 (890 42,578 136,290 10,558
Management fees HST expense Transaction costs [note 3 and note 9] Independent Review Committee fees Interest expense Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes Increase (Decrease) in net assets attributable to holders of redeemable units	4,360 2,303 1,128 48,431 (1,128) 47,303 2,307,022 11,295	1,342 896 22 43,474 (896 42,576 136,296 10,558 125,738
Management fees HST expense Transaction costs [note 3 and note 9] Independent Review Committee fees Interest expense Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes Increase (Decrease) in net assets attributable to holders of redeemable units before tax Increase (Decrease) in net assets attributable to holders of redeemable units before tax Increase (Decrease) in net assets attributable to holders of redeemable units before tax	4,360 2,303 1,128 48,431 (1,128) 47,303 2,307,022 11,295 2,295,727	1,342 896 43,477 (896 42,577 136,296 10,555 125,738 190,400
Hedged Units Increase (Decrease) in net assets attributable to holders of redeemable units per unit	4,360 2,303 1,128 	1,342 892 43,474 (896 42,577 136,296 10,558 125,738 190,400 (64,662
Management fees HST expense Transaction costs [note 3 and note 9] Independent Review Committee fees Interest expense Expenses waived by manager Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units for each class Units Hedged Units	4,360 2,303 1,128 48,431 (1,128) 47,303 2,307,022 11,295 2,295,727 1,309,828	1,342 896 43,477 (896 42,577 136,296 10,555 125,738 190,400

On behalf of the Trustee,

FT Portfolios Canada Co.

42

..... Director

A

..... Director

First Trust AlphaDEX[™] U.S. Industrials Sector Index ETF

STATEMENTS OF CHANGES IN NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE UNITS

Net assets attributable to holders of redeemable units, beginning of period Increase (Decrease) in net assets attributable to holders of redeemable units Redeemable unit transactions [note 6] Proceeds from issuance of units Redemption of units	June 30 2019 (\$) Units 6,290,809 1,309,828	June 30 2018 (\$) Units 6,926,065 190,400	June 30 2019 (\$) Hedged Units 4,271,337	June 30 2018 (\$) Hedged Units 1,032,071
Increase (Decrease) in net assets attributable to holders of redeemable units Redeemable unit transactions [note 6] Proceeds from issuance of units	6,290,809	6,926,065	4,271,337	
Increase (Decrease) in net assets attributable to holders of redeemable units Redeemable unit transactions [note 6] Proceeds from issuance of units	, ,			1,032,071
Redeemable unit transactions [note 6] Proceeds from issuance of units	1,309,828	190,400	005 000	
Proceeds from issuance of units			985,899	(64,662)
Redemption of units	1,294,389	8,403,551	-	1,017,286
	(2,913,138)	(7,131,910)	-	-
	(1,618,749)	1,271,641	-	1,017,286
Distributions to holders of redeemable units from:				
Net investment income	(20,250)	(19,750)	(15,500)	(4,800)
	(20,250)	(19,750)	(15,500)	(4,800)
Increase (Decrease) in net assets attributable to holders of redeemable units for the period	(329,171)	1,442,291	970,399	947,824
Net assets attributable to holders of redeemable units, end of period	5,961,638	8,368,356	5,241,736	1,979,895
		· ·		
			June 30	June 30
			2019 (\$) Total	2018 (\$) Total
Net assets attributable to holders of redeemable units, beginning of period			10,562,146	7,958,136
Increase (Decrease) in not access attributable to beldere of redeemable units			0.005 707	405 700
Increase (Decrease) in net assets attributable to holders of redeemable units			2,295,727	125,738
Redeemable unit transactions [note 6]				
Proceeds from issuance of units			1,294,389	9,420,837
Redemption of units			(2,913,138)	(7,131,910)
			(1,618,749)	2,288,927
Distributions to holders of redeemable units from:				
Net investment income			(35,750)	(24,550)
			(35,750)	(24,550)
Increase (Decrease) in net assets attributable to holders of redeemable units for the period			641,228	2,390,115
Net assets attributable to holders of redeemable units, end of period			11,203,374	10,348,251

First Trust AlphaDEX™ U.S. Industrials Sector Index ETF

	,	
	June 30 2019 (\$)	
Cash flows from (used in) Operating Activities		
Increase (Decrease) in net assets attributable to holders of redeemable units Adjustments for:	2,295,727	125,738
Net realized (gain) loss on sale of investments	(491,446)	(430,681)
Change in unrealized (appreciation) depreciation of investments and derivatives	(1,751,889)	· · /
Dividends receivable	17,658	800
Other assets	(923)	(937)
Other liabilities	(7,831)	(1,573)
Purchases of investments	(7,305,956)	(13,499,059)
Proceeds from the sale of investments	8,781,865	11,293,199
	1,537,205	(2,275,195)
Cash flows from (used in) Financing Activities		
Amount received from the issuance of units	1,294,389	9,420,837
Amount paid on redemptions of units	(2,913,138)	(7,134,188)
Distributions paid to unitholders	(109,800)	(15,450)
	(1,728,549)	2,271,199
Increase (Decrease) in cash for the period	(191,344)	(3,996)
Cash, beginning of period	223,006	31,443
Cash, end of period	31,662	27,447
Dividende received, not of with helding to yes	02.005	00 557
Dividends received, net of withholding taxes	83,805	93,557

STATEMENTS OF CASH FLOW For the periods ended June 30, 2019 and 2018 (unaudited)

A. INVESTMENT OBJECTIVE (NOTE 1) – The First Trust ETF seeks to replicate, to the extent possible, the performance of the StrataQuant® Industrials Index ("Index"), net of expenses. The investment strategy of the First Trust ETF is to invest in and hold the constituent securities of the applicable Index in the same proportion as they are reflected in the Index or securities intended to replicate the performance of such Index. The Index results from applying the AlphaDEX[™] methodology to the Russell 1000® Index, a market index representing the large capitalization segment of the U.S. equity universe, and then selecting the constituent securities for the Index from those qualifying stocks included in the Industrials/Producer Durables Sector.

B. FAIR VALUE MEASUREMENT (NOTE 5) - The following fair value hierarchy tables present information about the First Trust ETF assets measured at fair value on a recurring basis for the period ended June 30, 2019 and year ended December 31, 2018:

	Financial Assets (Liabilities) at Fair Value (\$) As at June 30, 2019				
	Level 1	Level 2	Level 3	Total	
Equities	11,154,911	-	_	11,154,911	
Derivative assets*	-	28,864	_	28,864	
Derivative liabilities*	-	Ι	_	_	
Total	11,154,911	28,864	_	11,183,775	
	Financial Assets (Liabilities) at Fair Value (\$) As at December 31, 2018				
	Level 1	Level 2	Level 3	Total	
Equities	10,507,371	-	_	10,507,371	
Derivative assets*	-	1,202	_	1,202	
Derivative liabilities*	_	(91,624)		(91,624)	
Total	10,507,371	(90,422)	-	10,416,949	

* The derivative assets and derivative liabilities relate to the Hedged Units only.

There have been no transfers from one Level to another for the period ended June 30, 2019 and year ended December 31, 2018.

The First Trust ETF did not hold any Level 3 instruments at the beginning of, during, or at the end of either reporting period.

C. REDEEMABLE UNITS (NOTE 6) - The First Trust ETF issued (redeemed) the following units during the period ended June 30, 2019 and year ended December 31, 2018:

Redeemable Units	Units	Hedged Units
Outstanding units – January 1, 2018	250,000	50,000
Redeemable units issued	1,250,000	200,000
Redeemable units issued on reinvestments	_	_
Redeemable units redeemed	(1,250,000)	-
Outstanding units – December 31, 2018	250,000	250,000
Redeemable units issued	50,000	_
Redeemable units issued on reinvestments	-	_
Redeemable units redeemed	(100,000)	-
Outstanding units – June 30, 2019	200,000	250,000

D. MANAGEMENT FEES AND EXPENSES (NOTE 7) - Below are the current annual management fees charged to the First Trust ETF:

Annual Management Fee		
Units Hedged Units		
0.70%	0.70%	

E. TAXATION (NOTE 8)

Tax loss carry-forwards - The net capital losses and non-capital losses as at December 31, 2018 and 2017 were as follows:

Net Capital Losses (\$)		Non-Capita	l Losses (\$)
2018	2017	2018 2017	
_	_	_	4,656

F. COMMISSION (NOTE 9) - Total commissions and other transaction costs paid or payable to dealers by the First Trust ETF for its portfolio transactions during the periods ended June 30, 2019 and 2018 are as follows:

Transaction Cost (\$)		
2019 2018		
2,303	1,342	

G. RELATED PARTY INFORMATION (NOTE 10) - The total management fees earned by the Manager for the periods ended June 30, 2019 and 2018, including amounts owing as at June 30, 2019 and 2018 are as follows:

Management Fee Expense (\$)		Management Fee Payable (\$)		
2019	2018	2019	2018	
40,640	37,643	6,293	6,133	

H. FINANCIAL RISK MANAGEMENT (NOTE 11)

Market risk - As at June 30, 2019, the First Trust ETF's market risk is affected by changes in actual market prices and foreign currency movements. If the following index had increased (decreased) by 5% at June 30, 2019, with all other variables held constant, this would have approximately increased (decreased) net assets as follows:

	At June 30, 2019		At Decembe	r 31, 2018	
Index	5% Increase (\$)	5% Decrease (\$)	5% Increase (\$)	5% Decrease (\$)	
Units					
Russell 1000® Producer Durables Index	525,776	(525,776)	497,477	(497,477)	
Russell 1000® Index	612,135	(612,135)	503,814	(503,814)	
S&P 500 Industrials Index	537,674	(537,674)	492,196	(492,196)	
Hedged Units					
Russell 1000® Producer Durables Index USD	566,752	(566,752)	518,073	(518,073)	
Russell 1000® Index USD	692,746	(692,746)	529,692	(529,692)	
S&P 500 Industrials Index USD	595,939	(595,939)	511,208	(511,208)	

Currency risk - The table below summarizes the First Trust ETF's net currency exposure as at June 30, 2019 and December 31, 2018:

	At June 30, 2019		At Decembe	r 31, 2018
Currency	Net Exposure (\$) % Net Assets		Net Exposure (\$)	% Net Assets
United States Dollar	6,054,590	54.04	6,366,680	60.28

As at June 30, 2019, if the exchange rate between the Canadian Dollar and the other currencies increased or decreased by 1%, with all other variables held constant, net assets would have decreased or increased by \$60,546 (December 31, 2018 – \$63,667). A portion of this currency risk exposure has been hedged. Please refer to the Schedule of Portfolio Investments for more information. In practice, actual results may differ from this sensitivity analysis and the difference could be material.

Concentration Risk – The table below summarizes the concentration risk for the period ended June 30, 2019 and year ended December 31, 2018:

	As a % of net assets attributable to holders of redeemable units				
Sector	June 30, 2019 December 31, 2018				
Industrials	83.02	90.50			
Information Technology	12.53	8.27			
Health Care	2.66	-			
Materials	1.36	0.71			
Total	99.57	99.48			

SCHEDULE OF PORTFOLIO INVESTMENTS As at June 30, 2019 (unaudited)

	Number	Average	Fair	
	of Shares	Cost (\$)	Value (\$)	% of Total
Health Care—2.66% Mettler-Toledo International Inc.	156	130,836	171,603	1.53
Waters Corp.	449	138,381	126,559	1.13
·		269,217	298,162	2.66
Industrials—83.02%				
A.O. Smith Corp.	530	38,461	32,732	0.29
ADT Inc. AECOM	13,277 953	119,168 37,413	106,408 47,237	0.95 0.42
AGCO Corp.	1,220	97,500	123,930	1.11
Air Lease Corp.	4,117	203,896	222,881	1.99
Alaska Air Group Inc.	1,512	125,271	126,544	1.13
Allegion PLC	312	33,858	45,168	0.40
Allison Transmission Holdings Inc.	630	37,476	38,240	0.34
Ametek Inc.	1,023	100,440	121,696	1.09
Arconic Inc.	5,920	155,275	200,171	1.79
Boeing Co. (The) Carlisle Cos. Inc.	222 461	101,962 61,868	105,825 84,766	0.94 0.76
Caterpillar Inc.	401	69,899	74,426	0.76
Cintas Corp.	420	95,274	130,512	1.17
Colfax Corp.	2,859	113,734	104,944	0.94
Copa Holdings SA, Class 'A'	1,754	188,925	224,113	2.00
Copart Inc.	2,334	179,109	228,442	2.04
Crane Co.	668	76,754	72,992	0.65
CSX Corp.	756	64,095	76,598	0.68
Cummins Inc. Curtiss-Wright Corp.	896 499	168,795 73,932	201,043	1.79 0.74
Deere & Co.	531	102,164	83,075 115,230	1.03
Delta Air Lines Inc.	2,738	194,638	203,480	1.82
Donaldson Co. Inc.	565	38,507	37,631	0.34
Eaton Corp. PLC	1,053	101,427	114,839	1.03
Emerson Electric Co.	413	36,356	36,085	0.32
Expeditors International of Washington Inc.	1,490	132,834	148,020	1.32
Fluor Corp.	1,537	70,950	67,811	0.61
Fortive Corp.	674	77,717	71,953	0.64
Gardner Denver Holdings Inc. General Dynamics Corp.	3,051 167	92,041 35,646	138,242 39,763	1.23 0.36
Genesee & Wyoming Inc., Class 'A'	974	97,643	127,550	1.14
Graco Inc.	1,142	71,015	75,045	0.67
HD Supply Holdings Inc.	2,610	138,272	137,674	1.23
HEICO Corp.	1,192	125,783	208,875	1.86
Honeywell International Inc.	178	38,096	40,697	0.36
Hubbell Inc.	479	72,572	81,797	0.73
Huntington Ingalls Industries Inc.	409	115,076	120,372	1.07
Idex Corp. ITT Inc.	186 1,463	38,629 110,198	41,929 125,451	0.37 1.12
JetBlue Airways Corp.	6,915	157,677	167,437	1.49
Johnson Controls International PLC	2,297	99,272	124,262	1.11
Kansas City Southern Industries Inc.	488	66,249	77,850	0.70
Kirby Corp.	377	36,335	39,002	0.35
Knight-Swift Transportation Holdings Inc.	4,327	180,552	186,085	1.66
Landstar System Inc.	776	103,477	109,741	0.98
Macquarie Infrastructure Corp.	1,372	72,186	72,838	0.65
ManpowerGroup Inc. Middleby Corp. (The)	1,368 870	136,543 149,229	173,055 154,604	1.55 1.38
MSC Industrial Direct Co. Inc., Class 'A'	1,368	146,313	133,034	1.19
Norfolk Southern Corp.	151	31,380	39,416	0.35
nVent Electric PLC	2,096	63,141	68,044	0.61
Old Dominion Freight Line Inc.	196	39,183	38,311	0.34
Oshkosh Corp.	1,882	159,391	205,767	1.84
PACCAR Inc.	2,075	166,530	194,723	1.74
Parker Hannifin Corp.	330	72,923	73,470	0.66
Quanta Services Inc. Regal-Beloit Corp.	3,747	164,107	187,394 147,879	1.67
Regal-Beloit Corp. Republic Services Inc.	1,382 352	132,686 32,741	39,938	1.32 0.36
Robert Half International Inc.	868	68,032	64,803	0.58
Rollins Inc.	679	33,632	31,895	0.29
Roper Technologies Inc.	414	164,794	198,569	1.77

Schneider National Inc.	6,718	193,207	160,467	1.43
Sensata Technologies Holding PLC	2,513	156,829	161,254	1.44
Snap-On Inc.	723	148,457	156,829	1.40
Southwest Airlines Inc.	2,179	144,418	144,901	1.29
Spirit Aerosystems Holdings Inc., Class 'A'	927	108,852	98,779	0.88
Teledyne Technologies Inc.	119	38,634	42,679	0.38
Terex Corp.	880	33,409	36,186	0.32
Textron Inc.	2,791	194,268	193,859	1.73
Toro Co. (The)	1,232	107,107	107,934	0.96
TransDigm Group Inc.	311	153,707	197,037	1.76
Trinity Industries Inc.	2,603	88,198	70,732	0.63
Union Pacific Corp.	338	63,373	74,853	0.67
United Continental Holdings Inc.	1,418	153,869	162,575	1.45
United Parcel Service Inc., Class 'B'	506	74,163	68,430	0.61
United Technologies Corp.	219	34,826	37,340	0.33
Verisk Analytics Inc., Class 'A'	851	132,241	163,219	1.46
Waste Management Inc.	544	63,733	82,189	0.73
WESCO International Inc.	2,667	184,041	176,899	1.58
Xylem Inc.	716	65,375	78,424	0.70
		8,425,444	9,301,037	83.02
Information Technology—12.53%				
Accenture PLC, Class 'A'	643	146,128	155,584	1.39
Automatic Data Processing Inc.	531	100,917	114,966	1.03
Booz Allen Hamilton Holding Corp.	2,432	148,552	210,867	1.88
CoStar Group Inc.	303	195,819	219,847	1.96
Flir Systems Inc.	594	38,445	42,083	0.37
Genpact Ltd.	4,019	181,812	200,471	1.79
Paychex Inc.	1,411	152,636	152,053	1.36
Xerox Corp.	2,653	93,412	123,023	1.10
Zebra Technologies Corp., Class 'A'	675	141,909	185,178	1.65
		1,199,630	1,404,072	12.53
Materials—1.36%				
Avery Dennison Corp.	1,001	143,758	151,640	1.36
		143,758	151,640	1.36
Total investments		10,038,049	11,154,911	99.57
Transaction costs		(1,719)		
		(1,719)	28,864	0.26
Transaction costs Unrealized appreciation on derivatives - see Schedule 1 Other assets, less liabilities		(1,719)	28,864 19.599	0.26 0.17

Schedule 1

	Credit Rating of	Settlement C	urrency	Amount C	urrency	Amount	Forward	Current (Appreciation (Depreciation)
Counterparty	Counterparty*	Date	Sell	Sold	Buy	Bought	Rate	Rate	\$
Bank of New York Mellon (The), New York	A-1+	7/31/2019	USD	3,907,936	CAD	5,143,000	0.760	0.764	28,864
									28,864

* Commercial paper rating per Standard and Poor's Commercial Paper Guide

First Trust AlphaDEXTM U.S. Technology Sector Index ETF STATEMENTS OF FINANCIAL POSITION As at June 30, 2019 (unaudited) and December 31, 2018

		December 3
Assets	2019 (\$)	2018 (\$
Assets Investments (non-derivative financial assets)	65,498,701	41,335,457
Cash	158,049	106,273
Accrued dividend receivable	44,554	77,133
Derivative assets	91,649	2,405
Other assets	9,131	6,361
	65,802,084	41,527,629
Liabilities		
Accrued liabilities	37,965	27,490
Distributions payable to holders of redeemable units	100,750	77,000
Derivative liabilities	-	132,019
Total net assets attributable to holders of redeemable units	138,715 65,663,369	236,50
Total Net Assets Attributable to Holders of Redeemable Units for each class	00,000,000	11,201,12
Units	48,915,738	35,122,21
Hedged Units	16,747,631	6,168,909
Redeemable units outstanding [note 6]	10,747,001	3,100,90
Units	1,150,000	1,000,000
Hedged Units	650,000	300,000
Net assets attributable to holders of redeemable units per unit		·
Units	42.54	35.12
Hedged Units	25.77	20.56
STATEMENTS OF COMPREHENSIVE INCOME For the periods ended June 30, 2019 and 2018 (una	udited)	
	June 30	June 3
	2019 (\$)	2018 (\$
Revenues	400.040	004.07
Dividends	193,018	231,973
Other changes in fair value of investments and derivatives	1 067 556	0 157 000
Net realized gain (loss) on sale of investments Net realized gain (loss) on derivatives	1,967,556	2,157,009
	100 074	
	123,274	(132,842
Net realized gain (loss) on foreign exchange	(1,790)	(132,842 (4,48
Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments	(1,790) 6,985,947	(132,842 (4,48 1,443,320
Net realized gain (loss) on foreign exchange	(1,790) 6,985,947 221,263	(132,842 (4,487 1,443,320 22,860
Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives	(1,790) 6,985,947 221,263 9,489,268	(132,842 (4,487 1,443,320 22,860 3,717,833
Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives	(1,790) 6,985,947 221,263 9,489,268 (888)	(132,84) (4,48) 1,443,320 22,860 3,717,833 6,760
Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash	(1,790) 6,985,947 221,263 9,489,268	(132,842 (4,48 1,443,320 22,860 3,717,833 6,764
Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7]	(1,790) 6,985,947 221,263 9,489,268 (888) 9,488,380	(132,842 (4,48 1,443,320 22,860 3,717,83 6,76 3,724,59
Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees	(1,790) 6,985,947 221,263 9,489,268 (888) 9,488,380 172,948	(132,84) (4,48) 1,443,32) 22,86) 3,717,83 6,76 3,724,59 115,500
Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees HST expense	(1,790) 6,985,947 221,263 9,489,268 (888) 9,488,380 172,948 19,713	(132,84: (4,48) 1,443,32) 22,86(3,717,83) 6,76 3,724,59) 115,500 12,340
Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees HST expense Transaction costs [note 3 and note 9]	(1,790) 6,985,947 221,263 9,489,268 (888) 9,488,380 172,948 19,713 8,233	(132,84 (4,48 1,443,32 22,86 3,717,83 6,76 3,724,59 115,50 12,34 5,82
Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees HST expense Transaction costs [note 3 and note 9] Independent Review Committee fees	(1,790) 6,985,947 221,263 9,489,268 (888) 9,488,380 172,948 19,713 8,233 4,816	(132,84: (4,48) 1,443,32) 22,86(3,717,833) 6,76 3,724,59) 115,500 12,34(5,82)
Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees HST expense Transaction costs [note 3 and note 9] Independent Review Committee fees	(1,790) 6,985,947 221,263 9,489,268 (888) 9,488,380 172,948 19,713 8,233 4,816 14	(132,84: (4,48) 1,443,32) 22,86(3,717,83) 6,76 3,724,59 115,50(12,34(5,82 2,76)
Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees HST expense Transaction costs [note 3 and note 9] Independent Review Committee fees Interest expense	(1,790) 6,985,947 221,263 9,489,268 (888) 9,488,380 172,948 19,713 8,233 4,816	(132,84: (4,48) 1,443,32) 22,860 3,717,833 6,76 3,724,59 115,500 12,344 5,82 2,763 136,444
Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees HST expense Transaction costs [note 3 and note 9] Independent Review Committee fees Interest expense	(1,790) 6,985,947 221,263 9,489,268 (888) 9,488,380 172,948 19,713 8,233 4,816 14 205,724	(132,842 (4,48 1,443,320 22,860 3,717,833 6,76- 3,724,59 115,500 12,340 5,822 2,763 136,440 (2,763
Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees HST expense Transaction costs [note 3 and note 9] Independent Review Committee fees Interest expense Expenses waived by manager	(1,790) 6,985,947 221,263 9,489,268 (888) 9,488,380 172,948 19,713 8,233 4,816 14 205,724 (4,816)	(132,842 (4,487 1,443,320 22,860 (3,717,833 6,764 3,724,597 115,500 12,344 5,822 2,763 136,440 (2,763 133,677
Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees HST expense Transaction costs [note 3 and note 9] Independent Review Committee fees Interest expense Expenses waived by manager Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes	(1,790) 6,985,947 221,263 9,489,268 (888) 9,488,380 172,948 19,713 8,233 4,816 14 205,724 (4,816) 200,908	(132,842 (4,48 1,443,32(22,860 3,717,833 6,76- 3,724,597 115,500 12,340 5,82 2,763 136,440 (2,763 133,677 3,590,920
Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees HST expense Transaction costs [note 3 and note 9] Independent Review Committee fees Interest expense Expenses waived by manager Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes	(1,790) 6,985,947 221,263 9,489,268 (888) 9,488,380 172,948 19,713 8,233 4,816 14 205,724 (4,816) 200,908 9,287,472	(132,84: (4,48) 1,443,32) 22,86(3,717,83) 6,76 3,724,59) 115,500 12,344 5,82 2,76: 136,444 (2,76: 133,67) 3,590,920 18,730
Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees HST expense Transaction costs [note 3 and note 9] Independent Review Committee fees Interest expense Expenses waived by manager Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units for each class	(1,790) 6,985,947 221,263 9,489,268 (888) 9,488,380 172,948 19,713 8,233 4,816 14 2005,724 (4,816) 200,908 9,287,472 32,012 9,255,460	(132,84: (4,48) 1,443,32) 22,861 3,717,83: 6,76 3,724,59 115,500 12,344 5,82 2,76: 136,444 (2,76: 133,677 3,590,922 18,733 3,572,18
Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees HST expense Transaction costs [note 3 and note 9] Independent Review Committee fees Interest expense Expenses waived by manager Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes Increase (Decrease) in net assets attributable to holders of redeemable units for each class Units	(1,790) 6,985,947 221,263 9,489,268 (888) 9,488,380 172,948 19,713 8,233 4,816 14 205,724 (4,816) 200,908 9,287,472 32,012	(132,842 (4,48) 1,443,320 22,860 3,717,833 6,76- 3,724,599 115,500 12,344 5,822 2,763 136,444 (2,763 133,677 3,590,920 18,730 3,597,218- 3,416,680
Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees HST expense Transaction costs [note 3 and note 9] Independent Review Committee fees Interest expense Expenses waived by manager Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units for each class Units Hedged Units	(1,790) 6,985,947 221,263 9,489,268 (888) 9,488,380 172,948 19,713 8,233 4,816 14 2005,724 (4,816) 200,908 9,287,472 32,012 9,255,460	(132,842 (4,48) 1,443,320 22,860 3,717,833 6,76- 3,724,599 115,500 12,344 5,822 2,763 136,444 (2,763 133,677 3,590,920 18,730 3,597,218- 3,416,680
Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees HST expense Transaction costs [note 3 and note 9] Independent Review Committee fees Interest expense Expenses waived by manager Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units for each class Units Hedged Units Increase (Decrease) in net assets attributable to holders of redeemable units for each class Units Hedged Units	(1,790) 6,985,947 221,263 9,489,268 (888) 9,488,380 172,948 19,713 8,233 4,816 14 205,724 (4,816) 200,908 9,287,472 32,012 9,255,460 7,136,290 2,119,170	(132,842 (4,48) 1,443,32(22,860 3,717,833 6,76- 3,724,59) 115,500 12,344 5,822 2,763 136,440 (2,763 133,677 3,590,920 18,730 3,572,184 3,416,688 155,504
Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Net change in unrealized appreciation (depreciation) of derivatives Foreign exchange gain (loss) on cash Expenses [note 7] Management fees HST expense Transaction costs [note 3 and note 9] Independent Review Committee fees Interest expense Expenses waived by manager Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes Increase (Decrease) in net assets attributable to holders of redeemable units for each class Units	(1,790) 6,985,947 221,263 9,489,268 (888) 9,488,380 172,948 19,713 8,233 4,816 14 205,724 (4,816) 200,908 9,287,472 32,012 9,255,460 7,136,290	(132,842 (4,487 1,443,320 22,860 3,717,833 6,764 3,724,597 115,500 12,344 5,822 2,765 133,677 133,677 3,590,920 18,733 3,572,184 3,416,688 155,504 3,864 1.74

On behalf of the Trustee, FT Portfolios Canada Co.

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..... Director

..... Director

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First Trust AlphaDEX™ U.S. Technology Sector Index ETF

For the periods ended June 30, 2019 and 2018 (unaudited)				
	June 30	June 30	June 30	June 30
	2019 (\$)	2018 (\$)	2019 (\$)	2018 (\$)
			Hedged	Hedged
	Units	Units	Units	Units
Net assets attributable to holders of redeemable units, beginning of period	35,122,211	25,513,428	6,168,909	1,024,269
Increase (Decrease) in net assets attributable to holders of redeemable units	7,136,290	3,416,680	2,119,170	155,504
Redeemable unit transactions [note 6]				
Proceeds from issuance of units	12,815,355	13,018,371	13,696,187	1,055,444
Redemption of units	(6,018,368)	(5,440,220)	(5,192,635)	-
	6,796,987	7,578,151	8,503,552	1,055,444
Distributions to holders of redeemable units from:				
Net investment income	(139,750)	(123,500)	(44,000)	(8,000)
	(139,750)	(123,500)	(44,000)	(8,000)
	(133,730)	(123,300)	(44,000)	(0,000)
Increase (Decrease) in net assets attributable to holders of redeemable units for the period	13,793,527	10,871,331	10,578,722	1,202,948
Net assets attributable to holders of redeemable units, end of period	48,915,738	36,384,759	16,747,631	2,227,217
	10,010,100	00,00 1,1 00	10,111,001	_,,
			June 30	June 30
			2019 (\$)	2018 (\$)
Not see to attribute bla to baldens of and smalle units, beginning of mained			Total	Total
Net assets attributable to holders of redeemable units, beginning of period			41,291,120	26,537,697
Increase (Decrease) in net assets attributable to holders of redeemable units			9,255,460	3,572,184
Padaamahla unit transastiana (nata 6)				
Redeemable unit transactions [note 6]			26,511,542	14,073,815
Proceeds from issuance of units			20,011,042	
Proceeds from issuance of units Redemption of units			$(11\ 211\ 003)$	(5 440 220)
Proceeds from issuance of units Redemption of units			(11,211,003) 15,300,539	(5,440,220) 8,633,595
				,
Redemption of units			(183,750)	(131,500)
Redemption of units Distributions to holders of redeemable units from:			15,300,539	8,633,595
Redemption of units Distributions to holders of redeemable units from: Net investment income			15,300,539 (183,750) (183,750)	8,633,595 (131,500) (131,500)
Redemption of units Distributions to holders of redeemable units from:			(183,750)	8,633,595

First Trust AlphaDEX™ U.S. Technology Sector Index ETF

	,	
	June 30	
	2019 (\$)	2018 (\$)
Cash flows from (used in) Operating Activities		
Increase (Decrease) in net assets attributable to holders of redeemable units	9,255,460	3,572,184
Adjustments for:		
Net realized (gain) loss on sale of investments	(1,967,556)	(2,157,009)
Change in unrealized (appreciation) depreciation of investments and derivatives	(7,207,210)	(1,466,180)
Dividends receivable	32,579	(7,031)
Other assets	(2,770)	(2,670)
Other liabilities	10,475	6,586
Purchases of investments	(46,645,328)	(31,400,142)
Proceeds from the sale of investments	31,435,587	22,960,427
	(15,088,763)	(8,493,835)
Cash flows from (used in) Financing Activities		
Amount received from the issuance of units	26,511,542	14,073,815
Amount paid on redemptions of units	(11,211,003)	(5,440,220)
Distributions paid to unitholders	(160,000)	(114,500)
	15,140,539	8,519,095
Increase (Decrease) in cash for the period	51,776	25,260
Cash, beginning of period	106,273	81,237
Cash, end of period	158,049	106,497
Dividends received, net of withholding taxes	193,585	206,206

STATEMENTS OF CASH FLOW For the periods ended June 30, 2019 and 2018 (unaudited)

A. INVESTMENT OBJECTIVE (NOTE 1) – The First Trust ETF seeks to replicate, to the extent possible, the performance of the StrataQuant® Technology Index ("Index"), net of expenses. The investment strategy of the First Trust ETF is to invest in and hold the constituent securities of the applicable Index in the same proportion as they are reflected in the Index or securities intended to replicate the performance of such Index. The Index results from applying the AlphaDEX[™] methodology to the Russell 1000® Index, a market index representing the large capitalization segment of the U.S. equity universe, and then selecting the constituent securities for the Index from those qualifying stocks included in the Technology Sector.

B. FAIR VALUE MEASUREMENT (NOTE 5) - The following fair value hierarchy tables present information about the First Trust ETF assets measured at fair value on a recurring basis for the period ended June 30, 2019 and year ended December 31, 2018:

	Financial Assets (Liabilities) at Fair Value (\$) As at June 30, 2019					
	Level 1	Level 2	Level 3	Total		
Equities	65,498,701	-	_	65,498,701		
Derivative assets*	-	91,649	_	91,649		
Derivative liabilities*	_	I	_	_		
Total	65,498,701	91,649	_	65,590,350		
	Financial Assets (Liabilities) at Fair Value (\$) As at December 31, 2018					
	Level 1	Level 2	Level 3	Total		
Equities	41,335,457	-	_	41,335,457		
Derivative assets*	-	2,405	_	2,405		
Derivative liabilities*	-	(132,019)	_	(132,019)		
Total	41,335,457	(129,614)	_	41,205,843		

* The derivative assets and derivative liabilities relate to the Hedged Units only.

There have been no transfers from one Level to another for the period ended June 30, 2019 and year ended December 31, 2018.

The First Trust ETF did not hold any Level 3 instruments at the beginning of, during, or at the end of either reporting period.

C. REDEEMABLE UNITS (NOTE 6) - The First Trust ETF issued (redeemed) the following units during the period ended June 30, 2019 and year ended December 31, 2018:

Redeemable Units	Units	Hedged Units
Outstanding units – January 1, 2018	800,000	50,000
Redeemable units issued	700,000	250,000
Redeemable units issued on reinvestments	-	-
Redeemable units redeemed	(500,000)	_
Outstanding units – December 31, 2018	1,000,000	300,000
Redeemable units issued	300,000	550,000
Redeemable units issued on reinvestments	-	_
Redeemable units redeemed	(150,000)	(200,000)
Outstanding units – June 30, 2019	1,150,000	650,000

D. MANAGEMENT FEES AND EXPENSES (NOTE 7) - Below are the current annual management fees charged to the First Trust ETF:

Annual Management Fee				
Units Hedged Units				
0.70%	0.70%			

E. TAXATION (NOTE 8)

Tax loss carry-forwards – There were no net capital losses and non-capital losses as at December 31, 2018 and 2017.

F. COMMISSION (NOTE 9) - Total commissions and other transaction costs paid or payable to dealers by the First Trust ETF for its portfolio transactions during the periods ended June 30, 2019 and 2018 are as follows:

Transaction Cost (\$)				
2019 2018				
8,233 5,821				

G. RELATED PARTY INFORMATION (NOTE 10) - The total management fees earned by the Manager for the periods ended June 30, 2019 and 2018, including amounts owing as at June 30, 2019 and 2018 are as follows:

Management Fee Expense (\$)		Management Fee Payable (\$)		
2019	2018	2019	2018	
172,948	115,506	33,597	22,677	

H. FINANCIAL RISK MANAGEMENT (NOTE 11)

Market risk - As at June 30, 2019, the First Trust ETF's market risk is affected by changes in actual market prices and foreign currency movements. If the following index had increased (decreased) by 5% at June 30, 2019, with all other variables held constant, this would have approximately increased (decreased) net assets as follows:

	At June 30, 2019		At December 31, 2018	
Index	5% Increase (\$)	5% Decrease (\$)	5% Increase (\$)	5% Decrease (\$)
Units				
Russell 1000® Technology Index	2,929,545	(2,929,545)	1,988,167	(1,988,167)
Russell 1000® Index	4,149,214	(4,149,214)	2,417,595	(2,417,595)
S&P 500 Information Technology Index	3,232,592	(3,232,592)	1,984,038	(1,984,038)
Hedged Units				
Russell 1000® Technology Index USD	3,120,239	(3,120,239)	2,070,750	(2,070,750)
Russell 1000® Index USD	4,748,437	(4,748,437)	2,516,693	(2,516,693)
S&P 500 Information Technology Index USD	3,548,803	(3,548,803)	2,060,427	(2,060,427)

Currency risk - The table below summarizes the First Trust ETF's net currency exposure as at June 30, 2019 and December 31, 2018:

	At June 3	0, 2019	At Decembe	r 31, 2018
Currency	Net Exposure (\$) % Net Assets		Net Exposure (\$)	% Net Assets
United States Dollar	49,323,226	75.12	35,389,145	85.71

As at June 30, 2019, if the exchange rate between the Canadian Dollar and the other currencies increased or decreased by 1%, with all other variables held constant, net assets would have decreased or increased by \$493,232 (December 31, 2018 - \$353,891). A portion of this currency risk exposure has been hedged. Please refer to the Schedule of Portfolio Investments for more information. In practice, actual results may differ from this sensitivity analysis and the difference could be material.

Concentration Risk – The table below summarizes the concentration risk for the period ended June 30, 2019 and year ended December 31, 2018:

	As a % of net assets attributable to holders of redeemable units		
Sector	June 30, 2019	December 31, 2018	
Information Technology	95.33	97.34	
Communication Services	4.42	2.77	
Total	99.75	100.11	

SCHEDULE OF PORTFOLIO INVESTMENTS As at June 30, 2019 (unaudited)

	Number	Average	Fair	
	of Shares	Cost (\$)	Value (\$)	% of Total
Communication Services—4.42% Alphabet Inc., Class 'A'	146	214 740	207 025	0.31
Facebook Inc., Class A	3,264	214,740 768,606	207,025 824,954	1.26
RingCentral Inc.	8,413	1,014,316	1,266,102	1.20
Switch Inc., Class 'A'	35,184	534,587	603,124	0.92
	,	2,532,249	2,901,205	4.42
Information Technology—95.33%				
Adobe Inc.	1,361	423,173	525,154	0.80
Advanced Micro Devices Inc.	28,429	818,376	1,130,651	1.72
Akamai Technologies Inc.	2,396	237,890	251,454	0.38
Amdocs Ltd.	6,704	538,189	545,102	0.83
Amphenol Corp., Class 'A' Analog Devices Inc.	3,841 5,169	463,438 656,240	482,576 764,024	0.73 1.16
ANSYS Inc.	1,985	504,126	532,421	0.81
Apple Inc.	905	226,774	234,563	0.36
Applied Materials Inc.	4,333	213,768	254,832	0.39
Arista Networks Inc.	2,884	1,105,085	980,518	1.49
Arrow Electronics Inc.	9,415	914,604	878,717	1.34
Aspen Technology Inc.	1,648	243,068	268,213	0.41
Atlassian Corp. PLC	8,069	904,701	1,382,555	2.11
Autodesk Inc.	3,492	698,512	744,933	1.13
Black Knight Inc.	3,153	211,740	248,360	0.38
Broadcom Inc.	2,413	827,174	909,622	1.39
Cadence Design Systems Inc. CDW Corp.	14,279 9,410	1,075,587 1,077,362	1,324,081 1,367,838	2.02 2.08
Cisco Systems Inc.	3,183	236,091	228,131	0.35
Cognizant Technology Solutions Corp., Class 'A'	5,007	457,938	415,643	0.63
Coherent Inc.	3,839	679,801	685,581	1.04
CommScope Holding Inc.	7,907	210,534	162,878	0.25
Corning Inc.	5,191	232,915	225,893	0.34
Cypress Semiconductor Corp.	48,626	1,084,893	1,416,203	2.16
Dell Technologies Inc., Class 'C'	15,452	1,111,744	1,027,946	1.57
DXC Technology Co.	11,281	984,255	814,733	1.24
EchoStar Communications Corp., Class 'A'	14,928	901,666	866,410	1.32
EPAM Systems Inc. Fortinet Inc.	5,362	1,033,327	1,215,475	1.85 0.66
Gartner Inc.	4,320 3,587	372,027 686,559	434,647 755,992	1.15
GoDaddy Inc., Class 'A'	2,285	198,342	209,911	0.32
Guidewire Software Inc.	3,734	442,364	495,734	0.75
Hewlett Packard Enterprise Co.	35,264	718,917	690,391	1.05
HP Inc.	18,670	517,908	508,301	0.77
IAC/InterActiveCorp	2,590	623,911	737,804	1.12
Intel Corp.	13,510	853,613	846,917	1.29
International Business Machines Corp.	1,218	228,754	219,955	0.34
Intuit Inc.	2,775	810,012	949,674	1.45
Jabil Inc.	13,642	490,875	564,530	0.86
Juniper Networks Inc. KLA-Tencor Corp.	20,556 6,076	743,163 889,227	716,856 940,497	1.09 1.43
Lam Research Corp.	4,053	932,022	996,981	1.43
Leidos Holdings Inc.	5,660	475,934	591,852	0.90
LogMeIn Inc.	4,529	521,283	436,993	0.67
Manhattan Associates Inc.	3,118	249,170	283,087	0.43
Marvell Technology Group Ltd.	8,639	223,817	270,046	0.41
Match Group Inc.	12,816	894,648	1,129,005	1.72
Microchip Technology Inc.	2,071	210,642	235,137	0.36
Micron Technology Inc.	21,942	1,134,445	1,108,851	1.69
Microsoft Corp.	3,076	437,556	539,614	0.82
MKS Instruments Inc.	5,848	720,448	596,501	0.91
Monolithic Power Systems Inc.	4,016	678,068	714,088	1.09
Motorola Solutions Inc. NXP Semiconductors NV	5,167 8,208	870,216	1,128,169	1.72
Okta Inc.	8,208 10,962	953,010 1,109,100	1,049,189 1,773,021	1.60 2.70
ON Semiconductor Corp.	26,452	725,097	700,079	1.07
Oracle Corp.	3,199	214,239	238,662	0.36

Total Net Assets Attributable to Holders of Redeemable Units		58.839.121	65,663,369	100.00
Other assets, less liabilities			73,019	0.11
Unrealized appreciation on derivatives - see Schedule 1		(2,	91,649	0.14
Transaction costs		(5,479)		
Total investments		58,844,600	65,498,701	99.75
		56,312,351	62,597,496	95.33
Zendesk Inc.	10,669	983,682	1,243,891	1.89
	7,153	920,524	1,104,582	
Xilinx Inc.				1.93
Workday Inc., Class 'A'	4,703	954,348 1,038,001	1,266,129	1.43
Western Digital Corp.	4,019	910,302 954,348	940,014	1.34
VMware Inc., Class 'A'	4,019	428,003 910,502	880,040	1.34
VeriSign Inc.	1,998	428,663	547,263	0.83
Universal Display Corp.	2,373	529,119	584,408	0.89
Ubiquiti Networks Inc.	6,058	862,707	1,043,223	1.13
Twitter Inc.	16,549	737,933	756,344	1.91
Twilio Inc.	7,020	849,772	1,253,471	1.91
Teradyne Inc.	9,105	506,161	571,253	0.20
Teradata Corp.	3,937	203,903	184,832	0.28
Tableau Software Inc.	4,275	653,692	929,434	1.42
Sac rechologies holdings inc. Synopsys Inc.	7,876	1,126,919	1,327,311	2.02
SS&C Tecnologies Holdings Inc.	14,239	1,085,027	1,074,235	1.64
Skyworks Soldions Inc. Splunk Inc.	4,367	621,709	719,140	1.30
ServiceNow Inc.	8,796	956,110	890,058	1.36
ServiceNow Inc.	3,679	972,171	1,322,833	2.01
salesforce.com Inc.	3,436	611,139	682,726	1.04
Sabre Corp.	8,033	236,375	233,535	0.74
Red Hat Inc.	1,986	451,807	488,320	0.74
RealPage Inc.	2,396 8,966	703,072	690,983	1.05
Qorvo Inc.	2,396	226,117	209,001	0.32
Pure Storage Inc., Class 'A'	24.971	720,617	499,341	0.76
Proofpoint Inc.	5,975	910,889	940,903	1.43
Paycom Software Inc. Pegasystems Inc.	4,795 2.644	1,034,796 242,858	1,423,641 246,561	2.17 0.38

Schedule 1

	Credit Rating of	Settlement C	urrency	Amount C	urrency	Amount	Forward	Current	Appreciation (Depreciation)
Counterparty	Counterparty*	Date	Sell	Sold	Buy	Bought	Rate	Rate	\$
Bank of New York Mellon (The), New York	A-1+	7/31/2019	USD	12,408,437	CAD	16,330,000	0.760	0.764	91,649
									91,649

* Commercial paper rating per Standard and Poor's Commercial Paper Guide

First Trust AlphaDEX™ U.S. Utilities Sector Index ETF

	June 30	December 3
	2019 (\$)	2018 (
Assets		
nvestments (non-derivative financial assets)	3,868,310	2,514,46
Cash	15,287	21,32
Accrued dividend receivable	4,242	3,75
Subscriptions receivable	2,959	
Other assets	386	14
1-1-11/1	3,891,184	2,539,68
Liabilities Accrued liabilities	1,725	1.74
Distributions payable to holders of redeemable units	11,000	11,00
	12,725	12.74
Fotal net assets attributable to holders of redeemable units	3,878,459	2,526,94
Fotal Net Assets Attributable to Holders of Redeemable Units for each class		
Units	3,878,459	2,526,94
Redeemable units outstanding [note 6]	150.000	100.00
Units Net assets attributable to holders of redeemable units per unit	150,000	100,00
Units	25.86	25.2
STATEMENTS OF COMPREHENSIVE INCOME For the periods ended June 30, 2019 and 2018 (uppuditod)	
STATEMENTS OF COMPREHENSIVE INCOME For the periods ended Julie 30, 2019 and 2018 (
	June 30 2019 (\$)	June
Revenues	2019 (ֆ)	2018 (
Revenues Dividends		
Dividends	42,028	
Dividends Dither changes in fair value of investments	42,028	19,84
Dividends Dther changes in fair value of investments Net realized gain (loss) on sale of investments	42,028 37,323	19,84 (16,59
Dividends Other changes in fair value of investments Net realized gain (loss) on sale of investments Net realized gain (loss) on foreign exchange	42,028	19,84 (16,59 6 74,19
Dividends Dther changes in fair value of investments Net realized gain (loss) on sale of investments	42,028 37,323 (43)	19,84 (16,59 6 74,19
Dividends Other changes in fair value of investments Net realized gain (loss) on sale of investments Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments	42,028 37,323 (43) 18,546	19,84 (16,59 6 74,19 77,51
Dividends Other changes in fair value of investments Net realized gain (loss) on sale of investments Net realized gain (loss) on foreign exchange	42,028 37,323 (43) 18,546 97,854	19,84 (16,59 6 74,19 77,51 6
Dividends Dividends Deter changes in fair value of investments Net realized gain (loss) on sale of investments Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Expenses [note 7]	42,028 37,323 (43) 18,546 97,854 (484) 97,370	19,84 (16,59 6 74,19 77,51 6 77,57
Dividends Dividends Deter changes in fair value of investments Net realized gain (loss) on sale of investments Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Expenses [note 7] Management fees	42,028 37,323 (43) 18,546 97,854 (484) 97,370 8,986	19,84 (16,59 6 74,19 77,51 6 77,57 3,88
Dividends Dividends Diter changes in fair value of investments Net realized gain (loss) on sale of investments Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Expenses [note 7] Management fees HST expense	42,028 37,323 (43) 18,546 97,854 (484) 97,370 8,986 923	19,84 (16,59 6 74,19 77,51 6 77,57 3,88 43
Dividends Dividends Diter changes in fair value of investments Net realized gain (loss) on sale of investments Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Expenses [note 7] Management fees HST expense Fransaction costs [note 3 and note 9]	42,028 37,323 (43) 18,546 97,854 (484) 97,370 8,986 923 491	19,84 (16,59 6 74,19 77,51 6 77,57 3,88 43 34
Dividends Dividends Diter changes in fair value of investments Net realized gain (loss) on sale of investments Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Expenses [note 7] Management fees HST expense	42,028 37,323 (43) 18,546 97,854 (484) 97,370 8,986 923 491 250	19,84 (16,59 6 74,19 77,51 6 77,57 3,88 43 34 34
Dividends Dividends Diver changes in fair value of investments Net realized gain (loss) on sale of investments Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Foreign exchange gain (loss) on cash Fixeneses [note 7] Management fees HST expense Fransaction costs [note 3 and note 9] ndependent Review Committee fees	42,028 37,323 (43) 18,546 97,854 (484) 97,370 8,986 923 491 250 10,650	19,84 (16,59 6 74,19 77,51 6 77,57 3,88 43 34 9 4,75
Dividends Dividends Diter changes in fair value of investments Net realized gain (loss) on sale of investments Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Expenses [note 7] Management fees HST expense Fransaction costs [note 3 and note 9]	42,028 37,323 (43) 18,546 97,854 (484) 97,370 8,986 923 491 250 10,650 (250)	19,84 (16,59 6 74,19 77,51 6 77,57 3,88 43 34 9 4,75 (9
Dividends Dividends Diver changes in fair value of investments Net realized gain (loss) on sale of investments Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Foreign exchange gain (loss) on cas	42,028 37,323 (43) 18,546 97,854 (484) 97,370 8,986 923 491 250 10,650 (250) 10,400	19,84 (16,59 6 74,19 77,51 6 77,57 3,88 43 34 34 34 9 4,75 (9 4,66
Dividends Dividends Diver changes in fair value of investments Net realized gain (loss) on sale of investments Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Foreign e	42,028 37,323 (43) 18,546 97,854 (484) 97,370 8,986 923 491 250 10,650 (250) 10,400 86,970	19,84 (16,59 6 74,19 77,51 6 77,57 3,88 43 34 34 34 9 4,75 (9 4,66 72,91
Dividends Dividends Diver changes in fair value of investments Net realized gain (loss) on sale of investments Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Foreign exchange gain (loss) on cash Fixpenses [note 7] Management fees HST expense Fransaction costs [note 3 and note 9] Independent Review Committee fees Fixpenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes	42,028 37,323 (43) 18,546 97,854 (484) 97,370 8,986 923 491 250 10,650 (250) 10,400 86,970 6,312	19,84 (16,59 6 74,19 77,51 6 77,57 3,88 43 34 9 4,75 (9 4,66 72,91 2,96
Dividends Dividends Diver changes in fair value of investments Net realized gain (loss) on sale of investments Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Foreign exchange gain (loss) on cash Fixpenses [note 7] Management fees HST expense Fransaction costs [note 3 and note 9] Independent Review Committee fees Fixpenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes Increase (Decrease) in net assets attributable to holders of redeemable units	42,028 37,323 (43) 18,546 97,854 (484) 97,370 8,986 923 491 250 10,650 (250) 10,400 86,970	19,84 (16,59 6 74,19 77,51 6 77,57 3,88 43 3,4 9 4,75 (9 4,66 72,91 2,96
Dividends Dividends Dividends Diver changes in fair value of investments Net realized gain (loss) on sale of investments Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Foreign exchange gain (loss) on cash Fixpenses [note 7] Management fees HST expense Fransaction costs [note 3 and note 9] Independent Review Committee fees Fixpenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets Increase (Decrease) in net Increase (Decrease) in net Increase (Decrease) in net Increase (Decrease) in net Increase (Decrea	42,028 37,323 (43) 18,546 97,854 (484) 97,370 8,986 923 491 250 10,650 (250) 10,400 86,970 6,312 80,658	19,84 (16,59 6 74,19 77,51 6 77,57 3,88 43 34 9 4,75 (9 4,66 72,91 2,96 69,95
Dividends Dividends Diver changes in fair value of investments Net realized gain (loss) on sale of investments Net realized gain (loss) on foreign exchange Net change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Foreign exchange gain (loss) on cas	42,028 37,323 (43) 18,546 97,854 (484) 97,370 8,986 923 491 250 10,650 (250) 10,400 86,970 6,312	19,84 (16,59 6 74,19 77,51 6 77,57 3,88 43 3,4 9 4,75 (9 4,66 72,91 2,96

See accompanying notes which are an integral part of these financial statements.

On behalf of the Trustee,

FT Portfolios Canada Co.

..... Director Director

First Trust AlphaDEX[™] U.S. Utilities Sector Index ETF

STATEMENTS OF CHANGES IN NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE UNITS For the periods ended June 30, 2019 and 2018 (unaudited)

Tor the periods chack build be, 2010 and 2010 (undualiday)		
	June 30 2019 (\$)	June 30 2018 (\$)
Net assets attributable to holders of redeemable units, beginning of period	2,526,945	1,128,574
Increase (Decrease) in net assets attributable to holders of redeemable units	80,658	69,955
Redeemable unit transactions [note 6]		
Proceeds from issuance of units	1,292,856	-
	1,292,856	-
Distributions to holders of redeemable units from:		
Net investment income	(22,000)	(11,000)
	(22,000)	(11,000)
Increase (Decrease) in net assets attributable to holders of redeemable units for the perioc	1,351,514	58,955
Net assets attributable to holders of redeemable units, end of period	3,878,459	1,187,529

First Trust AlphaDEX™ U.S. Utilities Sector Index ETF

or Ar Emerit Control and Port of the periods ended bane 50, 2015 and 2010 (and	uuunou,	
	June 30	June 30
Cook flows from (wood in) Operating Activities	2019 (\$)	2018 (\$)
Cash flows from (used in) Operating Activities		~~~~~
Increase (Decrease) in net assets attributable to holders of redeemable units	80,658	69,955
Adjustments for:		
Net realized (gain) loss on sale of investments	(37,323)	16,592
Change in unrealized (appreciation) depreciation of investments	(18,546)	(74,197)
Dividends receivable	(485)	1,085
Other assets	(246)	(70)
Other liabilities	(17)	(36)
Purchases of investments	(2,181,371)	(527,918)
Proceeds from the sale of investments	883,397	526,886
	(1,273,933)	12,297
Cash flows from (used in) Financing Activities		
Amount received from the issuance of units	1,289,897	-
Distributions paid to unitholders	(22,000)	(11,000)
	1,267,897	(11,000)
Increase (Decrease) in cash for the period	(6,036)	1,297
Cash, beginning of period	21,323	6,741
Cash, end of period	15,287	8,038
Dividends received, net of withholding taxes	35,231	17,967

STATEMENTS OF CASH FLOW For the periods ended June 30, 2019 and 2018 (unaudited)

A. INVESTMENT OBJECTIVE (NOTE 1) – The First Trust ETF seeks to replicate, to the extent possible, the performance of the StrataQuant® Utilities Index ("Index"), net of expenses. The investment strategy of the First Trust ETF is to invest in and hold the constituent securities of the applicable Index in the same proportion as they are reflected in the Index or securities intended to replicate the performance of such Index. The Index results from applying the AlphaDEX[™] methodology to the Russell 1000® Index, a market index representing the large capitalization segment of the U.S. equity universe, and then selecting the constituent securities for the Index from those qualifying stocks included in the Utilities Sector.

B. FAIR VALUE MEASUREMENT (NOTE 5) - The following fair value hierarchy tables present information about the First Trust ETF assets measured at fair value on a recurring basis for the period ended June 30, 2019 and year ended December 31, 2018:

	Financial Assets at Fair Value (\$) As at June 30, 2019						
	Level 1 Level 2 Level 3 To						
Equities	3,868,310	-	_	3,868,310			
Total	3,868,310		-	3,868,310			
		Financial Assets at Fair Value (\$) As at December 31, 2018					
	Level 1	Level 2	Level 3	Total			
Equities	2,514,467	-	-	2,514,467			
Total	2,514,467	-	-	2,514,467			

There have been no transfers from one Level to another for the period ended June 30, 2019 and year ended December 31, 2018.

The First Trust ETF did not hold any Level 3 instruments at the beginning of, during, or at the end of either reporting period.

C. REDEEMABLE UNITS (NOTE 6) - The First Trust ETF issued (redeemed) the following units during the period ended June 30, 2019 and year ended December 31, 2018:

Redeemable Units	Units
Outstanding units – January 1, 2018	50,000
Redeemable units issued	50,000
Redeemable units issued on reinvestments	-
Redeemable units redeemed	_
Outstanding units – December 31, 2018	100,000
Redeemable units issued	50,000
Redeemable units issued on reinvestments	_
Redeemable units redeemed	_
Outstanding units – June 30, 2019	150,000

D. MANAGEMENT FEES AND EXPENSES (NOTE 7) - Below is the current annual management fee charged to the First Trust ETF:

Annual Management Fee
Units
0.70%

E. TAXATION (NOTE 8)

Tax loss carry-forwards – There were no net capital losses and non-capital losses as at December 31, 2018 and 2017.

F. COMMISSION (NOTE 9) - Total commissions and other transaction costs paid or payable to dealers by the First Trust ETF for its portfolio transactions during the periods ended June 30, 2019 and 2018 are as follows:

Transaction Cost (\$)			
2019	2018		
491	344		

G. RELATED PARTY INFORMATION (NOTE 10) - The total management fees earned by the Manager for the periods ended June 30, 2019 and 2018, including amounts owing as at June 30, 2019 and 2018 are as follows:

Management Fee Expense (\$)		Management Fee Payable (\$)		
2019	2018	2019	2018	
8,986	3,881	1,520	666	

H. FINANCIAL RISK MANAGEMENT (NOTE 11)

Market risk - As at June 30, 2019, the First Trust ETF's market risk is affected by changes in actual market prices and foreign currency movements. If the following index had increased (decreased) by 5% at June 30, 2019, with all other variables held constant, this would have approximately increased (decreased) net assets as follows:

	At June 30, 2019		At December 31, 2018		
Index	5% Increase (\$)	5% Decrease (\$)	5% Increase (\$)	5% Decrease (\$)	
Russell 1000® Utilities Index	186,659	(186,659)	117,756	(117,756)	
Russell 1000® Index	118,268	(118,268)	73,534	(73,534)	
S&P 500 Utilities Index	158,889	(158,889)	109,417	(109,417)	

Currency risk - The table below summarizes the First Trust ETF's net currency exposure as at June 30, 2019 and December 31, 2018:

	At June 30, 2019		At Decembe	er 31, 2018
Currency	Net Exposure (\$) % Net Assets N		Net Exposure (\$)	% Net Assets
United States Dollar	3,873,779	99.88	2,526,315	99.98

As at June 30, 2019, if the exchange rate between the Canadian Dollar and the other currencies increased or decreased by 1%, with all other variables held constant, net assets would have decreased or increased by \$38,738 (December 31, 2018 - \$25,263). In practice, actual results may differ from this sensitivity analysis and the difference could be material.

Concentration Risk – The table below summarizes the concentration risk for the period ended June 30, 2019 and year ended December 31, 2018:

	As a % of net assets attributable to holders of redeemable units		
Sector	June 30, 2019 December 31		
Utilities	64.74	69.96	
Communication Services	35.00	29.55	
Total	99.74	99.51	

SCHEDULE OF PORTFOLIO INVESTMENTS As at June 30, 2019 (unaudited)

	Number	Average	Fair	
	of Shares	Cost (\$)	Value (\$)	% of Total
Communication Services—35.00%				
AT&T Inc.	5,159	223,903	226,392	5.84
CenturyLink Inc.	13,493	288,074	207,796	5.36
Sprint Corp.	28,634	227,382	246,360	6.35
Telephone and Data Systems Inc.	5,265	213,294	209,601	5.40
T-Mobile US Inc.	1,605	142,939	155,830	4.02
United States Cellular Corp.	3,524	215,778	206,146	5.32
Verizon Communications Inc.	1,407	102,571	105,264	2.71
		1,413,941	1,357,389	35.00
Utilities—64.74%				
AES Corp. (The)	3,068	71,754	67,337	1.74
Alliant Energy Corp.	1,178	69,112	75,713	1.95
Ameren Corp.	755	68,369	74,262	1.92
American Electric Power Co. Inc.	993	104,352	114,447	2.95
Atmos Energy Corp.	270	33,517	37,324	0.96
Avangrid Inc.	2,204	145,194	145,755	3.76
CenterPoint Energy Inc.	903	32,925	33,856	0.87
Consolidated Edison Inc.	1,308	138,596	150,186	3.87
Dominion Energy Inc.	362	34,408	36,654	0.95
DTE Energy Co.	668	100,488	111,867	2.89
Duke Energy Corp.	924	102,531	106,772	2.75
Entergy Corp.	1,160	145,896	156,359	4.03
Evergy Inc.	956	73,359	75,304	1.94
Eversource Energy	392	33,726	38,891	1.00
Exelon Corp.	2,213	123,678	138,932	3.58
Hawaiian Electric Industries Inc.	680	33,941	38,781	1.00
MDU Resources Group Inc.	4,295	146,983	145,113	3.74
National Fuel Gas Co.	1,365	95,869	94,292	2.43
NextEra Energy Inc.	575	136,313	154,258	3.98
OGE Energy Corp.	1,929	96,460	107,512	2.77
Pinnacle West Capital Corp.	870	97,068	107,197	2.76
PPL Corp.	5,097	209,975	206,985	5.34
Public Services Enterprise Group Inc.	933	66,585	71,867	1.85
Southern Co. (The)	1,074	67,818	77,749	2.01
UGI Corp.	501	34,377	35,041	0.90
Vistra Energy Corp.	1,065	35,343	31,575	0.82
Xcel Energy Inc.	987	65,133	76,892	1.98
		2,363,770	2,510,921	64.74
Total investments		3,777,711	3,868,310	99.74
Transaction costs		(506)		
Other assets, less liabilities			10,149	0.26
Total Net Assets Attributable to Holders of Redeemable Units		3,777,205	3,878,459	100.00

First Trust Dorsey Wright U.S. Sector Rotation Index ETF (CAD-Hedged)

	June 30	December 3
	2019 (\$)	2018 (
Assets		
Investments (non-derivative financial assets)	3,511,125	4,123,307
Cash	6,022	5,48
Accrued dividend receivable	6,926	14,71
Derivative assets	19,778	4,00
Other assets	690	442
	3,544,541	4,147,953
Liabilities		
Accrued liabilities	963	1,206
Distributions payable to holders of redeemable units	-	3,200
Derivative liabilities	-	84,869
	963	89,275
Total net assets attributable to holders of redeemable units	3,543,578	4,058,678
Total Net Assets Attributable to Holders of Redeemable Units for each class		
Units	3,543,578	4,058,678
Redeemable units outstanding [note 6]		
Units	150,000	200,000
Net assets attributable to holders of redeemable units per unit		,
Units	23.62	20.29
STATEMENTS OF COMPREHENSIVE INCOME For the periods ended June 30, 2019 and 2018 (u	naudited)	
	June 30	June 3
	2019 (\$)	2018 (\$
Revenues		
Dividends	-	10,028
Other changes in fair value of investments and derivatives		
Net realized gain (loss) on sale of investments	53,320	70,065
Net realized gain (loss) on derivatives	36,034	(269,779
Net realized gain (loss) on foreign exchange	(3,230)	
Net change in unrealized appreciation (depreciation) of investments	421,511	128,696
Net change in unrealized appreciation (depreciation) of derivatives	100,642	45,652
	608,277	(15,338
Foreign exchange gain (loss) on cash	(2)	3
	608,275	(15,335
Expenses [note 7]		
Management fees	5,440	6,044
HST expense	460	532
Independent Review Committee fees	352	338
Transaction costs [note 3 and note 9]	73	1,519
	6,325	8,433
Expenses waived by manager	(352)	(1,519
	5,973	6,914
Increase (Decrease) in net assets attributable to holders of redeemable units	602,302	(22,249
Increase (Decrease) in net assets attributable to holders of redeemable units for each class		(00.040
Increase (Decrease) in net assets attributable to holders of redeemable units for each class Units	602,302	(22,249
	602,302	(22,249

On behalf of the Trustee,

FT Portfolios Canada Co.

.....

..... Director

..... Director

First Trust Dorsey Wright U.S. Sector Rotation Index ETF (CAD-Hedged)

STATEMENTS OF CHANGES IN NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE UNITS

For the periods ended June 30, 2019 and 2018 (unaudited)

	June 30 2019 (\$)	June 30 2018 (\$)
Net assets attributable to holders of redeemable units, beginning of period	4,058,678	2,259,644
Increase (Decrease) in net assets attributable to holders of redeemable units	602,302	(22,249)
Redeemable unit transactions [note 6]		
Proceeds from issuance of units	-	2,357,135
Redemption of units	(1,117,402)	-
	(1,117,402)	2,357,135
Increase (Decrease) in net assets attributable to holders of redeemable units for the period	(515,100)	2,334,886
Net assets attributable to holders of redeemable units, end of period	3,543,578	4,594,530

First Trust Dorsey Wright U.S. Sector Rotation Index ETF (CAD-Hedged)

STATEMENTS OF CASH FLOW For the per	riods ended June 30, 2019 and 2018 (unaudited)
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	June 30 2019 (\$)	June 30 2018 (\$)
Cash flows from (used in) Operating Activities		
Increase (Decrease) in net assets attributable to holders of redeemable units	602,302	(22,249)
Adjustments for:		
Net realized (gain) loss on sale of investments	(53,320)	(70,065)
Change in unrealized (appreciation) depreciation of investments and derivatives	(522,153)	(174,348)
Dividends receivable	7,791	(4,002)
Other assets	(248)	(253)
Other liabilities	(243)	638
Purchases of investments	(131,088)	(3,897,104)
Proceeds from the sale of investments	1,218,101	1,810,199
	1,121,142	(2,357,184)
Cash flows from (used in) Financing Activities		
Amount received from the issuance of units	-	2,357,135
Amount paid on redemptions of units	(1,117,402)	-
Distributions paid to unitholders	(3,200)	(37,610)
	(1,120,602)	2,319,525
Increase (Decrease) in cash for the period	540	(37,659)
Cash, beginning of period	5,482	42,350
Cash, end of period	6,022	4,691
Dividends received, net of withholding taxes	7,791	6,026

First Trust Dorsey Wright U.S. Sector Rotation Index ETF (CAD-Hedged) Notes to Financial Statements - Specific Information For the six-month period ended June 30, 2019 (unaudited)

A. INVESTMENT OBJECTIVE (NOTE 1) – The First Trust ETF seeks to replicate, to the extent possible, the performance of Dorsey Wright® U.S. Sector Focus Five Index, (the "Index"), net of expenses. The investment strategy of the First Trust ETF is to invest in and hold the constituent securities of the Index in the same proportion as they are reflected in the Index or securities intended to replicate the performance of such Index.

B. FAIR VALUE MEASUREMENT (NOTE 5) - The following fair value hierarchy tables present information about the First Trust ETF assets measured at fair value on a recurring basis for the period ended June 30, 2019 and year ended December 31, 2018:

	Financial Assets (Liabilities) at Fair Value (\$) As at June 30, 2019			
	Level 1	Total		
Equities	3,511,125	-	_	3,511,125
Derivative assets	_	19,778	_	19,778
Derivative liabilities	_	Ι	_	-
Total	3,511,125	19,778	_	3,530,903
	Financial Assets (Liabilities) at Fair Value (\$) As at December 31, 2018			
	Level 1	Level 2	Level 3	Total
Equities	4,123,307	_	_	4,123,307
Derivative assets	_	4,005	_	4,005
Derivative liabilities	_	(84,869)	_	(84,869)
Total	4,123,307	(80,864)	_	4,042,443

There have been no transfers from one Level to another for the period ended June 30, 2019 and year ended December 31, 2018.

The First Trust ETF did not hold any Level 3 instruments at the beginning of, during, or at the end of either reporting period.

C. REDEEMABLE UNITS (NOTE 6) - The First Trust ETF issued (redeemed) the following units during the period ended June 30, 2019 and year ended December 31, 2018:

Redeemable Units	Units
Outstanding units – January 1, 2018	100,000
Redeemable units issued	150,000
Redeemable units issued on reinvestments	_
Redeemable units redeemed	(50,000)
Outstanding units – December 31, 2018	200,000
Redeemable units issued	_
Redeemable units issued on reinvestments	_
Redeemable units redeemed	(50,000)
Outstanding units – June 30, 2019	150,000

D. MANAGEMENT FEES AND EXPENSES (NOTE 7) - Below is the current annual management fee charged to the First Trust ETF:

Annual Management Fee
Units
0.30%

E. TAXATION (NOTE 8)

Tax loss carry-forwards – There were no net capital losses and non-capital losses as at December 31, 2018 and 2017.

F. COMMISSION (NOTE 9) - Total commissions and other transaction costs paid or payable to dealers by the First Trust ETF for its portfolio transactions during the periods ended June 30, 2019 and 2018 are as follows:

Transaction Cost (\$)				
2019 2018				
73 1,519				

G. RELATED PARTY INFORMATION (NOTE 10) - The total management fees earned by the Manager for the periods ended June 30, 2019 and 2018, including amounts owing as at June 30, 2019 and 2018 are as follows:

Management Fee Expense (\$)		Management Fee Payable (\$)		
2019	2018	2019	2018	
5,440	6,044	855	1,146	

H. FINANCIAL RISK MANAGEMENT (NOTE 11)

Market risk - As at June 30, 2019, the First Trust ETF's market risk is affected by changes in actual market prices and interest rates. If the following index had increased (decreased) by 5% at June 30, 2019, with all other variables held constant, this would have approximately increased (decreased) net assets as follows:

	At June 30, 2019		At December	r 31, 2018
	5% Increase (\$)	5% Decrease (\$)	5% Increase (\$)	5% Decrease (\$)
Dorsey Wright® U.S. Sector				
Focus Five Index USD	160,347	(160,347)	201,716	(201,716)
S&P 500 Index (CAD Hedged)	159,993	(159,993)	165,188	(165,188)

Currency risk - The table below summarizes the First Trust ETF's net currency exposure as at June 30, 2019, and December 31, 2018:

	At June 30, 2019		At Decemb	er 31, 2018
Currency	Net Exposure (\$) % Net Assets		Net Exposure (\$)	% Net Assets
United States Dollar	(3,504,165)	(98.89)	(4,048,805)	(99.76)

As at June 30, 2019, if the exchange rate between the Canadian Dollar and the other currencies increased or decreased by 1%, with all other variables held constant, net assets would have decreased or increased by \$35,042 (December 31, 2018 - \$40,488). In practice, actual results may differ from this sensitivity analysis and the difference could be material.

Concentration Risk – The table below summarizes the concentration risk for the period ended June 30, 2019 and year ended December 31, 2018:

	At June 30, 2019	At December 31, 2018
Holdings	% Net Assets	% Net Assets
Exchange-Traded Funds	99.08	101.59
Total	99.08	101.59

First Trust Dorsey Wright U.S. Sector Rotation Index ETF (CAD-Hedged) Notes to Financial Statements - Specific Information For the six-month period ended June 30, 2019 (unaudited)

SCHEDULE OF PORTFOLIO INVESTMENTS As at June 30, 2019 (unaudited)

	Number	Average	Fair	
	of Shares	Cost (\$)	Value (\$)	% of Total
Exchange Traded Funds—99.08%				
First Trust AlphaDEX [™] U.S. Consumer Discretionary Sector Index ETF	25,446	668,306	675,576	19.06
First Trust AlphaDEX [™] U.S. Health Care Sector Index ETF	23,819	673,865	659,834	18.62
First Trust AlphaDEX [™] U.S. Industrials Sector Index ETF	24,228	665,923	722,225	20.38
First Trust AlphaDEX [™] U.S. Technology Sector Index ETF	18,457	622,591	782,761	22.09
First Trust AlphaDEX [™] U.S. Utilities Sector Index ETF	25,957	669,913	670,729	18.93
		3,300,598	3,511,125	99.08
Total investments		3,300,598	3,511,125	99.08
Transaction costs		(1,146)		
Unrealized appreciation on derivatives - see Schedule 1			19,778	0.56
Other assets, less liabilities			12,675	0.36
Total Net Assets Attributable to Holders of Redeemable Units		3,299,452	3,543,578	100.00

Schedule 1

	Credit Rating of	Settlement C	urrency	Amount C	urrency	Amount	Forward	Current	Appreciation (Depreciation)
Counterparty	Counterparty*	Date	Sell	Sold	Buy	Bought	Rate	Rate	\$
Bank of New York Mellon (The), New York	A-1+	2019/07/31	USD	2,677,730	CAD	3,524,000	0.760	0.764	19,778
									19,778

* Commercial paper rating per Standard and Poor's Commercial Paper Guide

First Trust Indxx Innovative Transaction and Process ETF

		December 3
	2019 (\$)	2018 (\$
Assets		
nvestments (non-derivative financial assets)	4,992,616	4,426,227
Cash	30,137	36,998
Other assets	373 5,023,126	203
Liabilities	5,023,120	4,463,428
Accrued liabilities	693	644
Distributions payable to holders of redeemable units	20,000	37,72
	20,693	38,369
Total net assets attributable to holders of redeemable units	5,002,433	4,425,05
Total Net Assets Attributable to Holders of Redeemable Units per class		
Units	5,002,433	4,425,059
Redeemable units outstanding [note 6]		
Units	250,000	250,000
Net assets attributable to holders of redeemable units per unit Units	20.01	17.70
STATEMENTS OF COMPREHENSIVE INCOME		
For the period ended June 30, 2019 and for the period from March 23, 2018 to June 30, 2018 (unaudited)	1 00	
	June 30 2019 (\$)	June 3 2018 (\$
Revenues	2010 (4)	(
Dividends	46,397	8,52
Other changes in fair value of investments		
Net realized gain (loss) on investments	(190)	
•	(190) 40	
Net realized gain (loss) on investments	• • •	(11,50
Net realized gain (loss) on investments Change in unrealized appreciation (depreciation) of foreign exchange	40	
Net realized gain (loss) on investments Change in unrealized appreciation (depreciation) of foreign exchange	40 569,564	(2,973
Net realized gain (loss) on investments Change in unrealized appreciation (depreciation) of foreign exchange Change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash	40 569,564 615,811	(2,97
Net realized gain (loss) on investments Change in unrealized appreciation (depreciation) of foreign exchange Change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Expenses [note 7]	40 569,564 615,811 42 615,853	(2,97)
Net realized gain (loss) on investments Change in unrealized appreciation (depreciation) of foreign exchange Change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Expenses [note 7] Management fees	40 569,564 615,811 42 615,853 3,634	(2,97)
Net realized gain (loss) on investments Change in unrealized appreciation (depreciation) of foreign exchange Change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Expenses [note 7] Management fees ndependent Review Committee fees	40 569,564 615,811 42 615,853 3,634 471	(2,97; (2,96) 70; 94
Net realized gain (loss) on investments Change in unrealized appreciation (depreciation) of foreign exchange Change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Expenses [note 7] Management fees ndependent Review Committee fees HST expense	40 569,564 615,811 42 615,853 3,634 471 302	(2,97) (2,96) 70: 9
Net realized gain (loss) on investments Change in unrealized appreciation (depreciation) of foreign exchange Change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Expenses [note 7] Management fees ndependent Review Committee fees	40 569,564 615,811 42 615,853 3,634 471 302 1	(2,97; (2,96) (2,96) 70; 94 9
Net realized gain (loss) on investments Change in unrealized appreciation (depreciation) of foreign exchange Change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Expenses [note 7] Management fees ndependent Review Committee fees HST expense Transaction costs [note 3 and note 9]	40 569,564 615,811 42 615,853 3,634 471 302 1 4,408	(2,97; (2,96) (2,96) 70; 94 9 9 88
Net realized gain (loss) on investments Change in unrealized appreciation (depreciation) of foreign exchange Change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Expenses [note 7] Management fees ndependent Review Committee fees HST expense	40 569,564 615,811 42 615,853 3,634 471 302 1 4,408 (471)	(2,97; (2,96) (2,96) 99 99 888 (99)
Net realized gain (loss) on investments Change in unrealized appreciation (depreciation) of foreign exchange Change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Expenses [note 7] Management fees ndependent Review Committee fees HST expense Irransaction costs [note 3 and note 9] Expenses waived by manager	40 569,564 615,811 42 615,853 3,634 471 302 1 4,408 (471) 3,937	(2,97; (2,96) (2,96) 94 9 9 88 88 (9 79)
Net realized gain (loss) on investments Change in unrealized appreciation (depreciation) of foreign exchange Change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Independent Review Committee fees IST expense ITransaction costs [note 3 and note 9] Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax	40 569,564 615,811 42 615,853 3,634 471 302 1 4,408 (471) 3,937 611,916	(2,97; (2,96) (2,96) 99 99 888 (99 793 (3,75;
Net realized gain (loss) on investments Change in unrealized appreciation (depreciation) of foreign exchange Change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Independent Review Committee fees HST expense Transaction costs [note 3 and note 9] Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes	40 569,564 615,811 42 615,853 3,634 471 3,032 1 4,408 (471) 3,937 611,916 7,042	(2,97; (2,960 70) 94 99 888 (99 799 (3,759 (3,759) (3,759) 1,350
Net realized gain (loss) on investments Change in unrealized appreciation (depreciation) of foreign exchange Change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Independent Review Committee fees HST expense Transaction costs [note 3 and note 9] Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes Increase (Decrease) in net assets attributable to holders of redeemable units	40 569,564 615,811 42 615,853 3,634 471 302 1 4,408 (471) 3,937 611,916	(2,975 (2,964 700 94 99 888 (99 799 (3,755 (3,755 1,355
Net realized gain (loss) on investments Change in unrealized appreciation (depreciation) of foreign exchange Change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Independent Review Committee fees IST expense Transaction costs [note 3 and note 9] Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units Increase (Decrease) in net assets attributable to holders of redeemable units for each class	40 569,564 615,811 42 615,853 3,634 471 302 1 4,408 (471) 3,937 611,916 7,042 604,874	(2,97; (2,960 70); 94 99 888 (99 79); (3,759 (3,759); (3,759); (3,759); (3,759); (3,759); (3,759); (3,759); (3,759); (5,111);
Net realized gain (loss) on investments Change in unrealized appreciation (depreciation) of foreign exchange Change in unrealized appreciation (depreciation) of investments Foreign exchange gain (loss) on cash Expenses [note 7] Management fees Independent Review Committee fees HST expense Transaction costs [note 3 and note 9] Expenses waived by manager Increase (Decrease) in net assets attributable to holders of redeemable units before tax Withholding taxes Increase (Decrease) in net assets attributable to holders of redeemable units	40 569,564 615,811 42 615,853 3,634 471 3,032 1 4,408 (471) 3,937 611,916 7,042	(11,502 (2,973 (2,966 702 94 97 97 888 (94 793 (3,755 (3,755 (5,117) (5,117)

On behalf of the Trustee,

FT Portfolios Canada Co.

..... Director

..... Director

First Trust Indxx Innovative Transaction and Process ETF

STATEMENTS OF CHANGES IN NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE UNITS

For the period ended June 30, 2019 and for the period from March 23, 2018 to June 30, 2018 (unaudited)

	June 30	June 30
	2019 (\$)	2018 (\$)
Net assets attributable to holders of redeemable units, beginning of period	4,425,059	-
Increase (Decrease) in net assets attributable to holders of redeemable units	604,874	(5,117)
Redeemable unit transactions [note 6]		
Proceeds from redeemable units issued	-	1,933,671
Redemption of redeemable units	-	(20)
	-	1,933,651
Distributions to holders of redeemable units from:		
Net investment income	(27,500)	-
	(27,500)	-
Increase (Decrease) in net assets attributable to holders of redeemable units for the period	577,374	1,928,534
Net assets attributable to holders of redeemable units, end of period	5,002,433	1,928,534
iner assers arrindrable to noticers of redeemable diffes, end of period	5,002,433	1,920,004

First Trust Indxx Innovative Transaction and Process ETF

STATEMENTS OF CASH FLOW

For the period ended June 30, 2019 and for the period from March 23, 2018 to June	30, 2018 (unaudited)	
	June 30 2019 (\$)	June 30 2018 (\$)
Cash flows from (used in) Operating Activities		
Increase (Decrease) in net assets attributable to holders of redeemable units	604,874	(5,117)
Adjustments for:		
Net realized (gain) loss on investments	190	-
Change in unrealized (appreciation) depreciation of investments	(569,564)	11,502
Other assets	(170)	-
Other liabilities	49	276
Purchases of investments	-	(1,927,315)
Proceeds from the sale of investments	2,985	-
	38,364	(1,920,654)
Cash flows from (used in) Financing Activities		
Amount received from the issuance of units	-	1,933,671
Amount paid on redemptions of units	-	(20)
Distributions paid to unitholders	(45,225)	-
	(45,225)	1,933,651
Increase (Decrease) in cash for the period	(6,861)	12,997
Cash, beginning of period	36,998	-
Cash, end of period	30,137	12,997
Dividends received, net of withholding taxes	39,355	7,171
First Trust Indxx Innovative Transaction and Process ETF Notes to Financial Statements - Specific Information For the six-month period ended June 30, 2019 (unaudited)

A. INVESTMENT OBJECTIVE (NOTE 1) – The First Trust ETF seeks to replicate, to the extent possible, the performance of an innovative transaction and process index. Currently, the First Trust ETF seeks to replicate, to the extent possible, the performance of the Indxx Blockchain Index, net of expenses. The First Trust ETF will obtain exposure to the Indxx Blockchain Index by investing in the Underlying Fund, a U.S.-listed index ETF which itself seeks to replicate or substantially replicate the performance of such index.

B. FAIR VALUE MEASUREMENT (NOTE 5) - The following fair value hierarchy table present information about the First Trust ETF assets measured at fair value on a recurring basis for the period ended June 30, 2019 and year ended December 31, 2018:

	Financial Assets at Fair Value (\$) As at June 30, 2019			
	Level 1	Level 2	Level 3	Total
Equities	4,992,616	1	_	4,992,616
Total	4,992,616	_	_	4,992,616

	Financial Assets at Fair Value (\$) As at December 31, 2018			
	Level 1	Level 2	Level 3	Total
Equities	4,426,227	_	_	4,426,227
Total	4,426,227	_	_	4,426,227

There have been no transfers from one Level to another for the period ended June 30, 2019 and year ended December 31, 2018.

The First Trust ETF did not hold any Level 3 instruments at the beginning of, during, or at the end of the reporting period.

C. REDEEMABLE UNITS (NOTE 6) - The First Trust ETF issued (redeemed) the following units during the period ended June 30, 2019 and year ended December 31, 2018:

Redeemable Units	Units
Beginning balance – March 23, 2018*	_
Redeemable units issued	250,001
Redeemable units issued on reinvestments	_
Redeemable units redeemed	(1)
Outstanding units – December 31, 2018	250,000
Redeemable units issued	_
Redeemable units issued on reinvestments	_
Redeemable units redeemed	_
Outstanding units – June 30, 2019	250,000

*commencement of operations

D. MANAGEMENT FEES AND EXPENSES (NOTE 7) - Below is the current annual management fee charged to the First Trust ETF:

Annual Management Fee ¹
Units
0.15%

¹The First Trust ETF will bear the Underlying Fund's management fee of 0.65% per annum on average daily net assets on the First Trust ETF's portfolio assets invested in the Underlying Fund. Accordingly, the management fee cost to unitholders of their investment will be 0.80% per annum of NAV of the Units plus applicable taxes. There will be no management fees payable by the First Trust ETF that, to a reasonable person, would duplicate a fee payable by the Underlying Fund for the same service. Further, no sales fees or redemption fees are payable by the First Trust ETF in relation to its purchases or redemptions of the securities of the Underlying Fund and there will be no sales or redemption fees payable by the First Trust ETF that, to a reasonable person, would duplicate a fee payable by the Sirst Trust ETF that, to a reasonable person, would duplicate a fee payable by the First Trust ETF.

E. TAXATION (NOTE 8)

Tax loss carry-forwards - There were no net capital losses and non-capital losses as at December 31, 2018.

F. COMMISSION (NOTE 9) - Total commissions and other transaction costs paid or payable to dealers by the First Trust ETF for its portfolio transactions during the periods ended June 30, 2019 and 2018:

Transaction Cost (\$)			
2019 2018			
1	Ι		

G. RELATED PARTY INFORMATION (NOTE 10) - The total management fees earned by the Manager for the periods ended June 30, 2019 and 2018, including amounts owing as at June 30, 2019 and 2018 are as follows:

Management Fee Expense (\$)		Management Fee Payable (\$)		
2019	2018	2019	2018	
3,634	702	614	244	

H. FINANCIAL RISK MANAGEMENT (NOTE 11)

Market risk - As at June 30, 2019, the First Trust ETF's market risk is affected by changes in actual market prices and interest rates. If the following index had increased (decreased) by 5% at June 30, 2019, with all other variables held constant, this would have approximately increased (decreased) net assets as follows:

	At June 30, 2019		At Decembe	er 31, 2018
Index	5% Increase (\$)	5% Decrease (\$)	5% Increase (\$)	5% Decrease (\$)
S&P 500 Index CAD	223,739	(223,739)	172,799	(172,799)

First Trust Indxx Innovative Transaction and Process ETF Notes to Financial Statements - Specific Information For the six-month period ended June 30, 2019 (unaudited)

Currency risk - The table below summarizes the First Trust ETF's net currency exposure as at June 30, 2019 and December 31, 2018:

	At June 30, 2019		At December 31, 2018		
Currency	Net Exposure (\$)	% Net Assets	Net Exposure (\$)	% Net Assets	
United States Dollar	5,000,410	99.96	4,424,129	99.98	

As at June 30, 2019, if the exchange rate between the Canadian Dollar and the other currencies increased or decreased by 1%, with all other variables held constant, net assets would have decreased or increased by \$50,004 (December 31, 2018 - \$44,241). In practice, actual results may differ from this sensitivity analysis and the difference could be material.

Concentration Risk – The table below summarizes the concentration risk for the period ended June 30, 2019 and year ended December 31, 2018:

	At June 30, 2019	At December 31, 2018
Holdings	% Net Assets	% Net Assets
Exchange-Traded Funds	99.80	100.03
Total	99.80	100.03

First Trust Indxx Innovative Transaction and Process ETF Notes to Financial Statements - Specific Information For the six-month period ended June 30, 2019 (unaudited)

SCHEDULE OF PORTFOLIO INVESTMENTS As at June 30, 2019 (unaudited)

	Number	Average Cost (\$)	Fair Value (\$)	
	of Shares			% of Total
Exchange Traded Funds—99.80%				
First Trust Indxx Innovative Transaction & Process ETF	126,913	4,927,228	4,992,616	99.80
Total Exchange Traded Funds		4,927,228	4,992,616	99.80
Total investments		4,927,228	4,992,616	99.80
Other assets, less liabilities			9,817	0.20
Total Net Assets Attributable to Holders of Redeemable Units		4,927,228	5,002,433	100.00

First Trust International Capital Strength ETF

	June 30	December 3
	2019 (\$)	2018 (
Assets		
Investments (non-derivative financial assets)	1,876,136	1,668,26
Cash	8,650	8,98
Accrued dividend receivable	1,767	2,35
Receivable for portfolio securities sold	321	
Other assets	537	35
	1,887,411	1,679,95
Liabilities		
Accrued liabilities	1,202	1,12
Payable for portfolio securities purchased	321	
	1,523	1,12
Total net assets attributable to holders of redeemable units	1,885,888	1,678,82
Total Net Assets Attributable to Holders of Redeemable Units per class		
	1,885,888	1,678,82
Redeemable units outstanding [note 6]		
Units	100,000	100,00
Net assets attributable to holders of redeemable units per unit	40.00	40 7
Units	18.86	16.7
STATEMENT OF COMPREHENSIVE INCOME For the period ended June 30, 2019 (unaudited)		
	luna 20	
	June 30	
Revenues	2019 (\$)	
Dividends	39,345	
	39,345	
Other changes in fair value of investments Net realized gain (loss) on investments	(02,422)	
5 ()	(92,422)	
Change in unrealized appreciation (depreciation) of foreign exchange Change in unrealized appreciation (depreciation) of investments	(214) 272,555	
	212,555	
	,	
Foreign exchange gain (loss) on cash	(64) 219,200	
Expenses [note 7]	219,200	
Expenses [note 7] Management fees	6 202	
Transaction costs [note 3 and note 9]	6,282 1,390	
HST expense	639	
Independent Review Committee fees	175	
	8,486	
Expenses waived by manager	(175)	
	8,311	
Increase (Decrease) in net assets attributable to holders of redeemable units before tax	210,889	
Withholding taxes	3,828	
Increase (Decrease) in net assets attributable to holders of redeemable units	207,061	
Increase (Decrease) in net assets attributable to holders of redeemable units for each class	201,001	
	207,061	
Units		
Units Increase (Decrease) in net assets attributable to holders of redeemable units per unit	207,001	
Units ncrease (Decrease) in net assets attributable to holders of redeemable units per unit Units	2.07	

See accompanying notes which are an integral part of these financial statements.

On behalf of the Trustee,

FT Portfolios Canada Co.

r

..... Director

..... Director

First Trust International Capital Strength ETF

STATEMENT OF CHANGES IN NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE UNITS

For the period ended June 30, 2019 (unaudited)	
	June 30
	2019 (\$)
Net assets attributable to holders of redeemable units, beginning of period	1,678,827
Increase (Decrease) in net assets attributable to holders of redeemable units	207,061
Increase (Decrease) in not coasts attributable to belders of redecreable units for the nariad	007.004
Increase (Decrease) in net assets attributable to holders of redeemable units for the period	207,061
Net assets attributable to holders of redeemable units, end of period	1,885,888
	1,005,000

See accompanying notes which are an integral part of these financial statements.

First Trust International Capital Strength ETF

STATEMENT OF CASH FLOW For the period ended June 30, 2019 (unaudited)	
	June 30 2019 (\$)
Cash flows from (used in) Operating Activities	
Increase (Decrease) in net assets attributable to holders of redeemable units	207,061
Adjustments for:	
Net realized (gain) loss on investments	92,422
Change in unrealized (appreciation) depreciation of investments	(272,555)
Dividends receivable	585
Other assets	(179)
Other liabilities	75
Purchases of investments	(615,052)
Proceeds from the sale of investments	587,310
	(333)
Increase (Decrease) in cash for the period	(333)
Cash, beginning of period	8,983
Cash, end of period	8,650
Dividends received, net of withholding taxes	36,102

See accompanying notes which are an integral part of these financial statements.

A. INVESTMENT OBJECTIVE (NOTE 1) – The First Trust ETF seeks to provide Unitholders with long term capital appreciation by investing primarily in equity securities of developed market companies, excluding the US and Canada, that are traded on global exchanges, with a focus on fundamental strength and growth.

B. FAIR VALUE MEASUREMENT (NOTE 5) - The following fair value hierarchy table present information about the First Trust ETF assets measured at fair value on a recurring basis for the period ended June 30, 2019 and year ended December 31, 2018:

	Financial Assets at Fair Value (\$) As at June 30, 2019					
	Level 1	Level 1 Level 2 Level 3 Total				
Equities	1,876,136	_	_	1,876,136		
Total	1,876,136	_	_	1,876,136		
	Financial Assets at Fair Value (\$) As at December 31, 2018					
	Level 1	Level 2	Level 3	Total		
Equities	1,668,261	_	_	1,668,261		
Total	1,668,261	_	_	1,668,261		

There have been no transfers from one Level to another for the period ended June 30, 2019 and year ended December 31, 2018.

The First Trust ETF did not hold any Level 3 instruments at the beginning of, during, or at the end of the reporting period.

C. REDEEMABLE UNITS (NOTE 6) - The First Trust ETF issued (redeemed) the following units during the period ended June 30, 2019 and year ended December 31, 2018:

Redeemable Units	Units
Beginning balance – May 17, 2018*	-
Redeemable units issued	100,001
Redeemable units issued on reinvestments	-
Redeemable units redeemed	(1)
Outstanding units – December 31, 2018	100,000
Redeemable units issued	_
Redeemable units issued on reinvestments	-
Redeemable units redeemed	_
Outstanding units – June 30, 2019	100,000

*commencement of operations

D. MANAGEMENT FEES AND EXPENSES (NOTE 7) - Below is the current annual management fee charged to the First Trust ETF:

Annual Management Fee	
Units	
0.70%	

E. TAXATION (NOTE 8)

Tax loss carry-forwards - The net capital losses and non-capital losses as at December 31, 2018 were as follows:

Net Capital Losses (\$)	Non-Capital Losses (\$)
2018	2018
_	291,380

F. COMMISSION (NOTE 9) - Total commissions and other transaction costs paid or payable to dealers by the First Trust ETF for its portfolio transactions during the periods ended June 30, 2019 and 2018:

Transaction Cost (\$)			
2019 2018			
1,390 N/A			

G. RELATED PARTY INFORMATION (NOTE 10) - The total management fees earned by the Manager for the periods ended June 30, 2019 and 2018, including amounts owing as at June 30, 2019 and 2018 are as follows:

Management Fee Expense (\$)		Management Fee Payable (\$)		
2019	2018	2019	2018	
6,282	N/A	1,064	N/A	

H. FINANCIAL RISK MANAGEMENT (NOTE 11)

Market risk - As at June 30, 2019, the First Trust ETF's market risk is affected by changes in actual market prices and interest rates. If the following index had increased (decreased) by 5% at June 30, 2019, with all other variables held constant, this would have approximately increased (decreased) net assets as follows:

	At June 30, 2019		At Decembe	er 31, 2018
Index	5% Increase (\$) 5% Decrease (\$)		5% Increase (\$)	5% Decrease (\$)
MSCI EAFE Index	72,607	(72,607)	84,529	(84,529)

Currency risk - The table below summarizes the First Trust ETF's net currency exposure as at June 30, 2019 and December 31, 2018:

	At June 30, 2019		At December 31, 2018		
Currency	Net Exposure (\$)	% Net Assets	Net Exposure (\$)	% Net Assets	
Euro	565,833	30.00	517,291	30.81	
British Pound Sterling	369,008	19.57	339,616	20.23	
Japanese Yen	271,835	14.41	282,778	16.84	
Swiss Francs	247,427	13.12	94,986	5.66	
Hong Kong Dollar	142,792	7.57	165,777	9.87	
South Korean Won	86,207	4.57	82,873	4.94	
Australian Dollar	50,207	2.66	45,046	2.68	
Norwegian Krone	49,208	2.61	51,452	3.06	
Swedish Krona	47,740	2.53	40,929	2.44	
Danish Krone	47,647	2.53	49,865	2.97	
Total	1,877,904	99.57	1,670,613	99.51	

As at June 30, 2019, if the exchange rate between the Canadian Dollar and the other currencies increased or decreased by 1%, with all other variables held constant, net assets would have decreased or increased by \$18,779 (December 31, 2018 - \$16,706). In practice, actual results may differ from this sensitivity analysis and the difference could be material.

Concentration Risk – The table below summarizes the concentration risk for the period ended June 30, 2019 and year ended December 31, 2018:

	At June 30, 2019 At December 31, 2	
Country	% Net Assets	% Net Assets
United Kingdom	19.57	17.72
Germany	14.86	21.12
Japan	14.41	16.80
Switzerland	13.07	8.13
France	7.71	7.44
Hong Kong	5.45	7.31
South Korea	4.56	4.88
Australia	2.66	2.68
Norway	2.60	3.06
Italy	2.57	-
Netherlands	2.55	2.25
Denmark	2.53	2.97
Sweden	2.52	2.44
Finland	2.30	-
Macau	2.12	2.57
Total	99.48	99.37

SCHEDULE OF PORTFOLIO INVESTMENTS As at June 30, 2019 (unaudited)

	Number	Average Fair		
	of Shares	Cost (\$)	Value (\$)	% of Total
Australia-2.66%				
CSL Ltd.	254	48,614	50,207	2.66
		48,614	50,207	2.66
Denmark—2.53%				
Novo Nordisk AS, Series 'B'	714	45,986	47,647	2.53
		45,986	47,647	2.53
Finland—2.30%				
Neste Oil OYJ	977	38,046	43,412	2.30
		38,046	43,412	2.30
France—7.71%				
Kering	60	37,357	46,468	2.46
LVMH Moët Hennessy-Louis Vuitton SA	92	42,434	51,278	2.72
Thales SA	295	51,061	47,728	2.53
		130,852	145,474	7.71
Germany—14.86%				
Adidas AG	138	42,641	55,792	2.96
BASF SE	434	54,062	41,309	2.19
Fresenius Medical Care AG	434	53,809	44,618	2.37
Henkel AG & Co. KGaA	382	50,767	45,933	2.43
Infineon Technologies AG	1,504	51,878	34,826	1.85
SAP AG	321	49,231	57,723	3.06
		302,388	280,201	14.86
Hong Kong—5.45%				
China Gas Holdings Ltd.	10,800	48,677	52,595	2.79
Techtronic Industries Co. Ltd.	5,000	48,815	50,124	2.66
		97,492	102,719	5.45
Italy—2.57%				
Moncler SPA	866	47,454	48,487	2.57
		47,454	48,487	2.57
Japan—14.41%				
Astellas Pharma Inc.	2,500	51,611	46,611	2.47
KDDI Corp.	1,600	53,831	53,317	2.83
Koito Manufacturing Co. Ltd.	600	51,644	41,905	2.22
Shionogi & Co.	600	42,971	45,250	2.40
Sony Corp.	700	46,603	48,022	2.54
Tokyo Electron Ltd.	200	42,684	36,730	1.95
		289,344	271,835	14.41
Macau—2.12%				
Sands China Ltd.	6,400	44,536	40,073	2.12
		44,536	40,073	2.12
Netherlands—2.55%				
ASML Holding NV	176	45,262	48,155	2.55
		45,262	48,155	2.55
Norway—2.60%				
Telenor ASA	1,761	46,202	48,958	2.60
		46,202	48,958	2.60
South Korea—4.56%				
Samsung Electronics Co. Ltd.	862	48,983	45,949	2.44
SK Hynix Inc.	507	49,703	39,964	2.12
		98,686	85,913	4.56
Sweden—2.52%				
Sandvik AB	1,977	45,658	47,563	2.52
		45,658	47,563	2.52
Switzerland—13.07%				
ABB Ltd., Registered	1,793	54,134	47,119	2.50
Logitech International SA, Registered	862	47,800	45,109	2.39
Nestlé SA, Registered	380	47,781	51,517	2.73
Novartis AG, Registered	446	51,206	53,368	2.83
Roche Holding AG Genusscheine	134	41,402	49,371	2.62
		242,323		

United Kingdom—19.57%				
BAE Systems PLC	5,380	56,036	44,325	2.35
Barratt Developments PLC	4,402	47,214	41,919	2.22
Diageo PLC	880	40,812	49,525	2.63
Ferguson PLC	508	52,292	47,311	2.51
Legal & General Group PLC	9,476	43,421	42,471	2.25
Prudential PLC	1,569	48,369	44,776	2.38
Rio Tinto PLC	586	40,068	47,563	2.52
Unilever PLC	628	46,375	51,118	2.71
		374,587	369,008	19.57
Total investments		1,897,430	1,876,136	99.48
Transaction costs		(3,031)		
Other assets, less liabilities			9,752	0.52
Total Net Assets Attributable to Holders of Redeemable Units		1,894,399	1,885,888	100.00

1. GENERAL INFORMATION

The following First Trust exchange-traded funds (each, a "First Trust ETF" and collectively, the "First Trust ETFs") are continuously distributed exchange-traded mutual funds established as trusts formed on the dates noted below under the laws of the Province of Ontario pursuant to a declaration of trust last amended on May 4, 2018. The units of the First Trust ETFs are listed for trading on the Toronto Stock Exchange ("TSX"), except for some of the Hedged Units¹ of the U.S. Sector Index ETFs.

First Trust ETFs	Ticker Symbols	Inception Date
Actively Managed Funds		
First Trust Canadian Capital Strength ETF	FST,FST.A	November 30, 2001
First Trust Short Duration High Yield Bond ETF (CAD-Hedged)	FSD, FSD.A	May 20, 2011
First Trust Senior Loan ETF (CAD-Hedged)	FSL, FSL.A	August 28, 2013
First Trust International Capital Strength ETF	FINT	May 16, 2018
Income Funds	•	
First Trust Value Line® Dividend Index ETF (CAD-Hedged)	FUD, FUD.A	May 15, 2013
First Trust Global Risk Managed Income Index ETF	ETP, ETP.A	July 23, 2014
First Trust Tactical Bond Index ETF	FTB	June 19, 2015
AlphaDEX [™] Dividend Funds	•	•
First Trust AlphaDEX [™] Emerging Market Dividend ETF (CAD-Hedged)	FDE, FDE.A	May 15, 2013
First Trust AlphaDEX [™] European Dividend Index ETF (CAD-Hedged)	EUR, EUR.A	February 4, 2014
AlphaDEX [™] U.S. Sector Funds	•	
First Trust AlphaDEX [™] U.S. Financial Sector Index ETF	FHF	October 30, 2014
	FHF.F	-
First Trust AlphaDEX [™] U.S. Energy Sector Index ETF	FHE	October 30, 2014
	FHE.F	-
First Trust AlphaDEX [™] U.S. Consumer Discretionary Sector Index ETF	FHD	October 30, 2014
	FHD.F	-
First Trust AlphaDEX [™] U.S. Consumer Staples Sector Index ETF	FHC	October 30, 2014
	FHC.F	December 8, 2017
First Trust AlphaDEX [™] U.S. Health Care Sector Index ETF	FHH	October 30, 2014
	FHH.F	December 8, 2017
First Trust AlphaDEX [™] U.S. Materials Sector Index ETF	FHM	October 30, 2014
	FHM.F	-
First Trust AlphaDEX [™] U.S. Industrials Sector Index ETF	FHG	October 30, 2014
	FHG.F	December 8, 2017
First Trust AlphaDEX [™] U.S. Technology Sector Index ETF	FHQ	October 30, 2014
	FHQ.F	December 8, 2017
First Trust AlphaDEX [™] U.S. Utilities Sector Index ETF	FHU	October 30, 2014
	FHU.F	-
Specialty Funds	1	
First Trust Dorsey Wright U.S. Sector Rotation Index ETF (CAD-Hedged)	FSR	September 29, 2016
First Trust Indxx Innovative Transaction and Process ETF	BLCK	March 23, 2018

¹The Hedged Units of the U.S. Sector Index ETFs were qualified for distribution by a prospectus last renewed on June 7, 2019. As of the date of this annual financial statements, four of the U.S. Sector Index ETFs have offered securities to the public effective December 8, 2017 (i.e. FHC.F, FHH.F, FHG.F, FHQ.F).

The Manager is also the trustee and promoter of the First Trust ETFs. First Trust Advisors L.P., an affiliate of the Manager, is the Portfolio Advisor of the First Trust ETFs. CIBC Mellon Trust Company is the custodian of the assets of the First Trust ETFs.

The address of the Manager is 40 King Street West, Suite 5102, Scotia Plaza, Box 312, Toronto, Ontario M5H 3Y2. The financial statements were authorized for issuance by the Manager on August 29, 2019.

2. BASIS OF PRESENTATION

The information provided in these financial statements and notes thereto is as at June 30, 2019 with comparatives for December 31, 2018 and for the six-month period ended June 30, 2019 with comparatives for the six-month period ended June 30, 2018.

These annual financial statements have been prepared in accordance with International Financial Reporting Standards ("IFRS") issued by the International Accounting Standards Board ("IASB").

The financial statements have been prepared on the historical cost basis, except for the revaluation of certain financial instruments. Historical cost is generally based on the fair value of the consideration given in exchange for assets.

3. SIGNIFICANT ACCOUNTING POLICIES

The First Trust ETFs adopted the following standards, interpretations and amendments for the first time for the period beginning on January 1, 2018.

IFRS 9 Financial Instruments ("IFRS 9 (2014)")

The adoption of IFRS 9 (2014) has been applied retrospectively, with the First Trust ETFs utilizing the provisions allowed in the standard to not restate prior period comparative information. IFRS 9 (2014) requires assets to be carried at amortized cost or fair value, with changes in fair value recognized in profit or loss or other comprehensive income, based on the entity's business model for managing financial assets and the contractual cash flow characteristics of the financial assets.

Upon adoption of IFRS 9 (2014), a First Trust ETF's financial assets and liabilities previously classified as at fair value through profit or loss ("FVTPL") and amortized cost under IAS 39 "Financial Instruments: Recognition and Measurement", continued to be classified at FVTPL and amortized cost.

The accounting policies set out below have been applied consistently to all periods presented in these financial statements.

Financial instruments

(i) Classification

Financial Assets

A First Trust ETF classifies its investments in debt and equity securities and open-ended investment funds based on its business model for managing those financial assets and the contractual cash flow characteristics of the financial assets.

These financial assets are managed and their performance is evaluated on a fair value basis. A First Trust ETF also manages these financial assets with the objective of realizing cash flows through sales. A First Trust ETF has not taken the option to irrevocably designate any of its equity securities at fair value through other comprehensive income ("FVOCI"). Consequently, these financial assets are mandatorily measured at FVTPL.

Financial Liabilities

A First Trust ETF makes short sales in which a borrowed security is sold in anticipation of a future decline in its market value or used as an arbitrage strategy.

Financial assets or financial liabilities held for trading are those acquired or incurred principally for the purpose of selling or repurchasing in the near future or on initial recognition are a part of a portfolio of identified financial instruments that a First Trust ETF manages together and have recent actual pattern of short term profit-taking.

All derivatives and short positions are included in this category and mandatorily measured at FVTPL.

Hedge Accounting

A First Trust ETF does not apply hedge accounting to any of its derivative positions.

(ii) Financial assets and financial liabilities at amortized cost

The financial assets and liabilities measured at amortized cost include cash collateral posted on derivative positions, accrued income, due to and from brokers and other short term receivables and payables.

IFRS 9 (2014) replaced the incurred loss model in IAS 39 with the expected credit loss model ("ECL"), as the new impairment model for financial assets measured at amortized cost. At each reporting date, a First Trust ETF measures the loss allowance on cash collateral held, amounts due from broker, accrued income and other short term receivables at an amount equal to the lifetime expected credit losses if the credit risk has increased significantly initial recognition. If, at the reporting date, the credit risk has not increased significantly since initial recognition, a First Trust ETF measures the loss allowance at an amount equal to the 12 month expected credit losses. Given the short-term nature of the receivables and the high credit quality, a First Trust ETF has determined that the expected credit loss allowances are not material.

(iii) Recognition and measurement

Financial assets and financial liabilities at FVTPL are initially recognized on the trade date, which is the date on which the First Trust ETFs become a party to the contractual provisions of the instrument. Other financial assets and financial liabilities are recognized on the date on which they are originated.

Financial assets and financial liabilities at FVTPL are initially recognized at fair value, with transaction costs recognized in the statement of comprehensive income. Financial assets or financial liabilities not at FVTPL are initially recognized at fair value plus transaction costs that are directly attributable to their acquisition or issue.

Subsequent to initial recognition, financial assets and liabilities at FVTPL are measured at fair value. Net realized gain (loss) on sale of investments and net change in unrealized appreciation (depreciation) of investments arising from changes in their fair value are included in the statement of comprehensive income for the period in which they arise. Dividend or interest earned on financial assets at fair value through profit or loss and dividend or interest expense on the financial liabilities at fair value through profit or loss are disclosed in a separate line item in the statement of comprehensive income. Fair value is determined in the manner described in item (iv) below.

(iv) Derecognition

Financial assets are derecognized when the rights to receive cash flows from the investments have expired or the First Trust ETF has transferred substantially all risks and rewards of ownership.

Financial liabilities at FVTPL are derecognized when the obligation specified in the contract is discharged, cancelled or expired.

Net realized gain (loss) on sale of investments and derivatives are determined on a weighted average cost basis.

(v) Fair value measurement

For the majority of First Trust ETFs, investments in listed securities are measured at fair value, which is determined in reference to their quoted close prices on the principal securities exchange on which the issue is traded. The change in the difference between the fair value and average cost is included in the statement of comprehensive income as unrealized appreciation (depreciation) on investments.

Fair value is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. The fair value of financial assets and liabilities traded in active markets (such as publicly traded derivatives and trading securities) are based on quoted market prices at the close of trading on the reporting date. In circumstances where the last traded price is not within the bid-ask spread, management will determine the point within the bid-ask spread that is most representative of fair value. Forward foreign exchange contracts are valued at the current market value thereof on the valuation date. The value of these forward contracts is the gain or loss that would be realized if, on the valuation date, the positions were to be closed out.

A financial instrument is regarded as quoted in an active market if quoted prices are readily and regularly available from an exchange, dealer, broker, industry group, pricing service, or regulatory agency, and those prices represent actual and regularly occurring market transactions on an arm's length basis.

The fair value of financial assets and liabilities that are not traded in an active market is determined by using valuation techniques. A First Trust ETF uses a variety of methods and makes assumptions that are based on market conditions existing at each year-end date. Valuation techniques used for non-standardized financial instruments such as options, currency swaps and other over-the-counter derivatives, include the use of comparable recent arm's length transactions, reference to other instruments that are substantially the same, discounted cash flow analysis, option pricing models and other valuation techniques commonly used by market participants making the maximum use of market inputs and relying as little as possible on entity-specific inputs.

For instruments for which there is no active market, the First Trust ETF may use internally developed models, which are usually based on valuation methods and techniques generally recognized as standard within the industry. Valuation models are used primarily to value unlisted equity and debt securities for which markets were or have been inactive during the financial year. Some of the inputs to these models may not be market observable and are therefore estimated based on assumptions.

The output of a model is always an estimate or approximation of a value that cannot be determined with certainty, and valuation techniques employed may not fully reflect all factors relevant to the positions the First Trust ETF holds. Valuations are therefore adjusted, where appropriate, to allow for additional factors including model risk, liquidity risk and counterpart risk.

IFRS 13 requires disclosures relating to fair value measurements using a three-level fair value hierarchy. The level within which the fair value measurement is categorized in its entirety is determined on the basis of the lowest level input that is significant to the fair value measurement. Assessing the significance of a particular input requires judgment, considering factors specific to the asset or liability. The following shows financial instruments recognized at fair value, categorized between those whose fair value is based on:

- Level 1 Quoted prices (unadjusted) in active markets for identical assets or liabilities that the entity can
 access at the measurement date.
- Level 2 Valuation techniques for which the lowest level input that is significant to the fair value measurement is directly or indirectly observable.
- Level 3 Valuation techniques for which the lowest level input that is significant to the fair value measurement is unobservable.

The determination of what constitutes "observable" requires significant judgment by the First Trust ETF. The First Trust ETF considers observable data to be that market data that is readily available, regularly distributed or updated,

reliable and verifiable, not proprietary, and provided by independent sources that are actively involved in the relevant market.

Unobservable Inputs are used to measure fair value to the extent that relevant observable inputs are not available, thereby allowing for situations in which there is little, if any, market activity for the asset or liability at the measurement date. However, the fair value measurement objective remains the same, i.e., an exit price at the measurement date from the perspective of a market participant that holds the asset or owes the liability. Therefore, unobservable inputs reflect the assumptions that market participants would use when pricing the asset or liability, including assumptions about risk.

Fair values are classified as Level 1 when the related security or derivative is actively traded and a quoted price is available. If an instrument classified as Level 1 subsequently ceases to be actively traded, it is transferred out of Level 1. In such cases, instruments are reclassified into Level 2, unless the measurement of its fair value requires the use of significant unobservable inputs, in which case it is classified as Level 3.

For assets and liabilities that are recognized in the financial statements on a recurring basis, the First Trust ETFs determine whether transfers have occurred between levels in the hierarchy by re-assessing the categorization (based on the lowest level input that is significant to the fair value measurement as a whole) at the beginning of each reporting period.

The carrying values of cash, other assets, other liabilities and the First Trust ETFs' obligation for net assets attributable to holders of redeemable units approximate their fair values due to their short-term nature.

See Note 5 for additional details related to the First Trust ETFs' fair value measurements.

Cash

Cash consists of cash on deposit and bank overdraft.

Receivable for portfolio securities sold and Payable for portfolio securities purchased

Receivable for portfolio securities sold and Payable for portfolio securities purchased are recorded on the statement of financial position at the amount to be received or delivered.

Net assets attributable to holders of redeemable units per unit

First Trust ETFs under the U.S. Sector Funds currently have two classes of redeemable units in issue: Units and Hedged Units. However, the Hedged Units have not offered any securities to the public yet, except for FHC.F, FHH.F, FHQ.F, and FHG.F. Since the U.S. Sector ETFs will seek to hedge their U.S. dollar currency exposure only in respect of the Hedged Units, all of the gains or losses associated with any hedging transactions in that regard will be solely for the account of the Hedged Units.

Majority of the First Trust ETFs not under U.S. Sectors Funds have two classes of redeemable units in issue: Common Class and Advisor Class. For U.S. Sector Funds, four funds have also two classes of redeemable units in issue: Units and Hedged Units. FINT, FTB, FSR, and BLCK have only one class of redeemable units (See note 1 – "The First Trust ETFs"). These classes of redeemable units are the most subordinate classes of financial instruments in First Trust ETFs and rank pari passu in all material respects and have the same terms and conditions other than differences in management fee rate where the Advisor Class pays additional amount for service fees (See note 7 – "Management Fees and Expenses").

A separate net asset value is calculated for each class of Units of the First Trust ETFs. The net asset value of a particular class of unit is computed by calculating the value of the class' proportionate share of the assets and liabilities of the First Trust ETF common to all series less direct expenses attributable only to that class. The net asset value is divided by the number of units outstanding for each class on the day of valuation to compute net

asset value per unit. Other expenses are allocated proportionately to each series based upon the relative net assets value of each class. Expenses are accrued daily.

Dividends are distributed according to the dividend policy discussed in the respective simplified prospectuses of the First Trust ETFs. Income not distributed is included in net assets attributable to holders of redeemable shares.

Investment income

The "Interest income for distribution purposes" shown on the Statement of Comprehensive Income represents the coupon interest received by the First Trust ETFs accounted for on a straight-line basis. The First Trust ETFs do not amortize premiums paid or discounts received on the purchase of fixed income securities except for zero coupon bonds which are amortized on a straight-line basis.

Dividend income is recognized on the ex-dividend date in the statement of comprehensive income within dividend income, gross of withholding taxes, when the Fund's right to receive payments is established.

The First Trust ETFs generally incur withholding taxes imposed by certain countries on investment income and capital gains. Such income and gains are recorded on a gross basis and the related withholding taxes are shown as a separate expense in the statement of comprehensive income.

Foreign currencies

The Manager considers the currency of the primary economic environment in which the First Trust ETFs operate to be the Canadian dollars as this is the currency which, in their opinion, most faithfully represents the economic effects of underlying transactions, events and conditions. Furthermore, Canadian dollars is the currency in which the First Trust ETFs measure its performance and also issues and redeems its redeemable shares.

Investments purchased or sold in foreign currencies are translated into Canadian dollars using the exchange rate prevailing on the trade date. Income on foreign investments is recorded at gross, withholding taxes are shown separately as a line item, and are translated at the rate of exchange on the dates of such transactions. The fair values of investments and other assets and liabilities in foreign currencies are translated at the period-end exchange rates.

Increase (decrease) in net assets attributable to holders of redeemable units per unit

Increase (decrease) in net assets from operations per unit represents the increase (decrease) in net assets from operations by class divided by the average units outstanding per class during the period.

Transaction costs

Transaction costs, such as brokerage commissions, incurred in the purchase and sale of securities are presented as a separate line item in the Statement of Comprehensive Income in the period incurred.

First Trust Senior Loan ETF (CAD-Hedged) ("FSL") and First Trust Short Duration High Yield Bond ETF (CAD-Hedged) ("FSD") typically do not incur transaction costs because these First Trust ETFs invest in senior loans and high yield bonds. Transaction costs are not incurred on the purchase and sale of senior loans and high yield bonds.

Forward foreign exchange currency agreements

Some of the First Trust ETFs may purchase forward foreign exchange currency agreements to hedge assets and liabilities denominated in foreign currencies.

The value of the forward foreign exchange currency agreements is the gain or loss that would be realized if, on the valuation date, the position in the forward contract was closed out in accordance with its terms. The unrealized gains or losses on the forward contract are reported as part of the net change in unrealized appreciation or depreciation of derivatives in the statement of comprehensive income until it is closed out or partially settled.

Valuations of derivative instruments are carried out daily, using normal exchange reporting sources for exchange-traded derivatives and specific broker enquiry for over-the-counter derivatives.

Upon the closing out of the instrument, any gain or loss on forward foreign exchange currency agreements is disclosed in the Statement of Comprehensive Income as net realized (loss) gain on foreign exchange.

Forward contracts entered into by the First Trust ETFs represent a firm commitment to buy or sell an underlying asset, or currency at a specified value and point in time based upon an agreed or contracted quantity.

Offsetting financial instruments

Financial assets and liabilities are offset and the net amount reported in the statement of financial position where the First Trust ETF currently has a legally enforceable right to set-off the recognized amounts and there is an intention to settle on a net basis or realize the asset and settle the liability simultaneously.

Critical accounting estimates and assumptions

The preparation of financial statements requires management to use judgment in applying its accounting policies and to make estimates and assumptions about the future. The following discusses the most significant accounting judgments and estimates that the Fund has made in preparing these financial statements. Actual results may differ from these estimates.

Fair value of securities not quoted in an active market

The fair value of such securities not quoted in an active market may be determined by the First Trust ETFs using reputable pricing sources (such as pricing agencies) or indicative prices from bond/debt market makers. The First Trust ETF would exercise judgment and estimates on the quantity and quality of pricing sources used. Where no market data is available, the Fund may value positions using its own models, which are usually based on valuation methods and techniques generally recognized as standard within the industry. Models use observable data, to the extent practicable. However, areas such as credit risk (both own and counterparty), volatilities and correlations require management to make estimates. Changes in assumptions about these factors could affect the reported fair value of financial instruments.

The determination of what constitutes 'observable' requires significant judgment by the First Trust ETFs. The First Trust ETFs considers observable data to be market data that is readily available, regularly distributed or updated, reliable and verifiable, not proprietary, and provided by independent sources that are actively involved in the relevant market. Refer to Note 5 for further information about the fair value measurement of the First Trust ETFs' financial instruments.

4. FORWARD FOREIGN EXCHANGE CURRENCY AGREEMENTS

Certain First Trust ETFs may enter into forward foreign exchange currency agreements to minimize the impact of changes in the Canadian-U.S. foreign exchange rate or Canadian-CHF/EUR/GBP foreign exchange rates on the First Trust ETFs' net asset value. The typical duration for a forward contract is one month but some contracts may be for longer periods up to six months. Bank of New York Mellon is the counterparty to all forward contracts of the First Trust ETFs except for FSL and FSD for which Canadian Imperial Bank of Commerce is the counterparty.

The forward foreign exchange currency agreements, as applicable, shown in the Notes to Financial Statements - Specific Information under Schedule of Portfolio Investments for each First Trust ETF.

5. FAIR VALUE MEASUREMENT

Valuation techniques and inputs used for the fair value measurements categorized within Level 2 of the fair value hierarchy is given below:

Unlisted debt securities

Unlisted debt securities are valued based on the prices provided by an independent reputable pricing services company who prices the securities based on recent transactions and quotes received from market participants and through incorporating observable market data and using standard market convention practices.

Senior loans

The senior loans in which the First Trust ETFs invest are not listed on any securities exchange or board of trade. Senior loans are typically bought and sold by institutional investors in individually negotiated private transactions that function in many respects like an over-the-counter secondary market, although typically no formal market-makers exist. This market, while having grown substantially in the past several years, generally has fewer trades and less liquidity than the secondary market for other types of securities. Some senior loans have few or no trades, or trade infrequently, and information regarding specific senior loans may not be widely available or may be incomplete. Accordingly, determinations of the fair value of senior loans may be based on infrequent and dated information. Because there is less reliable, objective data available, judgment and estimates play a greater role in valuation of senior loans than for other types of securities. Senior loans with readily available quotations are valued at fair value using the current bid price quotations provided by a prominent pricing service. Senior loans for which current quotations are not readily available are valued at fair value as determined by the Portfolio Advisor Pricing Committee. The Pricing Committee prices the assets if a price is unavailable from the pricing service.

Forward foreign exchange currency contracts

The value of the forward foreign exchange currency agreements is the gain or loss that would be realized if, on the valuation date, the position in the forward contract was closed out in accordance with its terms. The most significant observable input is the forward foreign currency exchange rate.

The fair value hierarchy classifications of assets and liabilities are discussed in the Notes to Financial Statements - Specific Information for each First Trust ETF, where applicable.

6. REDEEMABLE UNITS

Many of the First Trust ETFs have two classes of redeemable units in issue: Common Class and Advisor Class (See note 1 – "The First Trust ETFs"). The only difference between these units is the service fee component of the management fee payable by a First Trust ETF in respect of the units of each class (as described under "Management Fees and Expenses" – See note 7). Accordingly, the net asset value per unit of each class may not be the same as a result of the different fees allocable to each class of units.

Majority of the U.S. Sector Funds currently have one class of redeemable units called Units. The Hedged Units have not offered any securities to the public yet, except for FHC.F, FHH.F, FHQ.F, and FHG.F.

FINT, FTB, FSR, and BLCK have also only one class of redeemable units called Units.

Units of each of the First Trust ETFs are being issued and sold on a continuous basis and there is no maximum number of units that may be issued. The Units of the First Trust ETFs are Canadian dollar denominated. The First Trust ETFs are listed on the TSX and an investor is able to buy or sell Units of the First Trust ETFs on the TSX through registered brokers and dealers in the province or territory where the investor resides. Investors may incur customary brokerage commissions in buying or selling Units.

Investors that redeem Units prior to the distribution record date for any distribution will not be entitled to receive that distribution.

7. MANAGEMENT FEES AND EXPENSES

Each First Trust ETF will pay the Manager a management fee and, in respect of the Advisor Class Units, an additional amount for a service fee based on the average daily NAV of the applicable First Trust ETF.

The management fee, plus applicable taxes, including HST, are accrued daily and paid monthly in arrears. The Manager may, from time to time in its discretion, waive all or a portion of the management fee charged at any given time.

Advisor Class Units Service Fee: The Manager pays to registered dealers a service fee equal to 1.00% per annum of the NAV of the Advisor Class Units in respect of all First Trust ETFs, other than First Trust Global Risk Managed Income Index ETF ("ETP"), FSL, and FSD, and 0.50% per annum of the NAV of the Advisor Class Units in respect of ETP, FSL, and FSD, for each Advisor Class Unit held by clients of the registered dealer, plus any applicable taxes. The service fee will be calculated and accrued daily and paid quarterly at the end of each calendar quarter.

In addition to the payment of the management fee, each First Trust ETF is responsible for the costs and expenses incurred in complying with NI 81-107 (including any expenses related to the implementation and on-going operation of an independent review committee), brokerage expenses and commissions, income and withholding taxes as well as all other applicable taxes, including HST, the costs of complying with any new governmental or regulatory requirement introduced after the First Trust ETFs were established and extraordinary expenses and, in the discretion of the Manager, any costs associated with the printing and distribution of any documents that the securities regulatory authorities require be sent or delivered to investors in the First Trust ETF. The Manager is responsible for all other costs and expenses of the First Trust ETFs, including fees payable to the Portfolio Advisor, Custodian, Valuation Agent, Registrar and Transfer Agent and Plan Agent and fees payable to other service providers retained by the Manager.

The management fees charged are discussed in the Notes to Financial Statements - Specific Information for each First Trust ETF.

8. TAXATION

Income taxes

The First Trust ETFs are trusts and registered investments under Provisions of the Income Tax Act (Canada) (the "Tax Act") and are expected to meet the requirements to be mutual fund trusts under the provisions of the Tax Act. The First Trust ETFs will generally not be subject to tax under Part I of the Act in respect of its net income or net realized capital gain in each taxation year to the extent that such net income and net realized capital gain are paid or payable in the year to the unitholders.

Distributions

Cash distributions on Units of a First Trust ETF are paid primarily out of dividends or distributions and other income or gains received by the First Trust ETF less the expenses of the First Trust ETF but may also consist of non-taxable amounts including return of capital, which may be paid in the Manager's sole discretion. To the extent that the expenses of a First Trust ETF exceed the income generated by such First Trust ETF in any given month, quarter or year, as the case may be, it is not expected that a monthly distribution will be paid. As a result of the higher management fees on the Advisor Class Units, any such cash distributions on the Advisor Class Units are expected to be less than the distributions payable on the Common Units. Non- cash distributions are reinvested back to the First Trust ETFs.

Distributions of sufficient net realized capital gains (reduced by loss carry-forwards, if any) are made, on record date, after December 15 but on or before December 31 to ensure that the First Trust ETF will not be liable for income taxes.

Tax loss carry-forwards

The non-capital losses for income tax purposes may be carried forward for 20 years. The net capital losses for income tax purposes may be carried forward indefinitely and applied against capital gains realized in future years.

The net capital losses and non-capital losses, as applicable, are discussed in the Notes to Financial Statements - Specific Information for each First Trust ETF.

9. COMMISSION

Total commissions and other transaction costs paid or payable to dealers by the First Trust ETFs for their portfolio transactions, where applicable, are discussed in the Specific Information for each First Trust ETF. Note that FSL and FSD typically do not incur transaction costs because these First Trust ETFs invest in senior loans and bonds (see Note 3 - Significant Accounting Policies, under Transaction Costs).

10. RELATED PARTY INFORMATION

The Manager is responsible for the management and administration of the First Trust ETFs. In consideration for the services provided by the Manager, the First Trust ETFs pay management fees (see note 7 – Management Fees and Expenses).

The total management fees earned by the Manager including amounts owing where applicable, are discussed in the Notes to Financial Statements - Specific Information for each First Trust ETF.

11. FINANCIAL RISK MANAGEMENT

The First Trust ETFs are exposed to a number of risks due to the nature of their activities and as further set out in its offering memorandum. These risks include market risk (including currency risk, interest rate risk and price risk), credit risk and liquidity risk. The First Trust ETFs' objective in managing these risks is the protection and enhancement of share value.

The financial risk management (market risk, interest rate risk, credit risk, currency risk, liquidity risk, and concentration risk) as applicable, are discussed in the Notes to Financial Statements - Specific Information for each First Trust ETF.

Market risk

Market risk is the risk that the fair value or future cash flows of a financial instrument will fluctuate because of changes in market prices. The investments of the First Trust ETFs are subject to normal market fluctuations and the risks inherent in investment in financial markets. The maximum risk resulting from financial instruments held by the First Trust ETFs is determined by the fair value of the financial instruments. The Portfolio Advisor moderates this risk through a careful selection of securities within specified limits and the First Trust ETFs' market price risk is moderated through diversification of the investment portfolio. The Investment Manager monitors the First Trust ETFs' overall market positions on a daily basis and positions are maintained within established ranges.

ETP, FSR, FTB, and BLCK hold other ETFs. There is no look-through of the financial risks. Thus, they are indirectly exposed to the market risk through the investments held by the ETFs in their investment portfolio.

For the period ended June 30, 2019 and year ended December 31, 2018, the overall market exposures relate to the First Trust ETFs' investments in securities.

Interest rate risk

Interest rate risk is the risk that the fair value or future cash flows of a financial instrument will fluctuate because of changes in market interest rates.

Certain First Trust ETFs are exposed to interest rate risk as they invest in listed debt securities bearing interest at fixed and floating interest rates. Other financial assets and liabilities exposed to interest rate risk include borrowings which are invested at long term interest rates and cash and bank balances which are invested at short term interest rate. The Portfolio Advisors manage the First Trust ETFs' exposure to interest rate risk on a daily basis in accordance with the First Trust ETFs' investment objectives and policies. The First Trust ETFs' overall exposure to interest rate risk is monitored closely by the Portfolio Advisors.

Interest rate risk arises on interest-bearing financial instruments. The majority of the First Trust ETFs', except FSL, FTB, ETP, and FSD, financial assets and liabilities are non-interest bearing. As a result, the majority of the First Trust ETFs' are not subject to significant amounts of interest rate risks due to fluctuations in the prevailing level of market interest rates.

FSL, FTB, ETP, and FSD invest in interest-bearing securities. The income of these First Trust ETFs may be affected by changes in interest rates relevant to particular securities or as a result of the Portfolio Advisor being unable to secure similar returns on the expiry or sale of securities. In addition, the price of interest-bearing securities will also fluctuate with interest rate changes. FSL holds senior loans that have an interest rate reset period of approximately 30 - 90 days. As a result, this First Trust ETF is not exposed to a significant risk, relative to a fixed rate fund, that the NAV will fluctuate due to changes in the prevailing levels of market interest rates. FTB and ETP hold various exchange traded funds (the "Underlying ETFs") that invest in interest bearing securities, some of which are fixed rate. As a result, the price of the Underlying ETFs may fluctuate due to changes in the prevailing levels of market interest rates.

ETP, FSR, and FTB hold other ETFs. There is no look-through of the financial risks. Thus, they are indirectly exposed to the interest rate risk through the investments held by the ETFs in their investment portfolio.

As at June 30, 2019, FSD holds FSL. There is no look-through of the financial risks. Thus, they are indirectly exposed to the interest rate risk through the investments held by the ETFs in their investment portfolio.

As noted above, senior loans have very little interest rate sensitivity due to their floating interest rate. High yield bonds, by contrast, typically have a fixed interest rate and are subject to greater interest rate sensitivity.

Credit risk

Credit risk is the risk that a counterparty to a financial instrument will cause a loss by failing to discharge its obligations. The First Trust ETFs are exposed to credit risk on its debt instruments, derivative assets, cash and cash equivalents and other short-term trade receivables.

The First Trust ETFs, except FTB, ETP, FSL, and FSD, had no significant investments in debt instruments and/or derivatives as of June 30, 2019, as applicable.

FTB and ETP - The greatest indirect concentration of credit risk is in debt securities, such as bonds, held by underlying funds. The fair value of debt securities includes consideration of the credit worthiness of the debt issuer. For more information regarding the credit risk of underlying funds, refer to the underlying funds' financial statements available on the SEDAR website at www.sedar.com.

FSL - The value of senior loans is affected by the creditworthiness of borrowers and by general economic and specific industry conditions. If this First Trust ETF acquires a senior loan from another lender, for example, by acquiring a participation, this First Trust ETF may also be subject to credit risks with respect to that lender. As at June 30, 2019, the maximum credit risk exposure of this First Trust ETF is \$63,341,980 (December 31, 2018 - \$77,895,576).

FSD - The value of senior loans is affected by the creditworthiness of borrowers and by general economic and specific industry conditions. If this First Trust ETF acquires a senior loan from another lender, for example, by acquiring a participation, this First Trust ETF may also be subject to credit risks with respect to that lender. As at

June 30, 2019, the maximum credit risk exposure of this First Trust ETF is \$10,345,217 (December 31, 2018 - \$12,408,059).

ETP, FSR, and FTB hold other ETFs. There is no look-through of the financial risks. Thus, they are indirectly exposed to the credit risk through the investments held by the ETFs in their investment portfolio.

As at June 30, 2019, FSD holds FSL. There is no look-through of the financial risks. Thus, they are indirectly exposed to the credit risk through the investments held by the ETFs in their investment portfolio.

Currency risk

Many of the First Trust ETFs hold assets and liabilities, including cash, short-term investments, equities, fixed income instruments and currency-based derivative contracts that are denominated in foreign currencies. These First Trust ETFs are therefore exposed to currency risk, as the value of the securities denominated in another currency fluctuates due to changes in exchange rates.

The currency risk will typically be hedged by entering into foreign currency forward contracts if required, however some moderate currency exposure may be assumed if deemed to be beneficial to the First Trust ETFs.

ETP, FSR, FTB, and BLCK hold other ETFs. There is no look-through of the financial risks. Thus, they are indirectly exposed to the currency risk through the investments held by the ETFs in their investment portfolio.

As at June 30, 2019, FSD holds FSL. There is no look-through of the financial risks. Thus, they are indirectly exposed to the currency risk through the investments held by the ETFs in their investment portfolio.

ETP, FTB, and FST are Canadian funds therefore they have insignificant currency risk as at June 30, 2019.

Liquidity risk

Liquidity risk is defined as the risk that the First Trust ETFs may not be able to settle or meet their obligation. The First Trust ETFs are exposed to daily cash redemptions of redeemable units. Therefore, the First Trust ETFs invest the majority of the assets in investments that are traded in the active market and can be readily disposed. In addition, the First Trust ETFs retain sufficient cash and cash equivalent positions to maintain liquidity.

FSL and FSD invest substantial portions of its assets in lower-quality debt issued by companies that are highly leveraged. Lower-quality debt tends to be less liquid than higher-quality debt. Moreover, smaller debt issues tend to be less liquid than larger debt issues. If the economy experiences a sudden downturn, or if the debt markets for such companies become distressed, these First Trust ETFs may have particular difficulty selling their assets in sufficient amounts, at reasonable prices and in a sufficiently timely manner to raise the cash necessary to meet any potentially heavy exchange or redemption requests by unitholders of these First Trust ETFs.

Concentration Risk

Concentration risk indicates the relative sensitivity of the First Trust ETFs' performance to developments affecting a particular industry or geographical location. Concentrations of risk also arises when a number of financial instruments or contracts are entered into with the same counterparty, or where a number of counterparties are engaged in similar business activities, or activities in the same geographical region, or have similar economic features that would cause their ability to meet contractual obligations to be similarly affected by changes in economic, political or other conditions. The Portfolio Advisor monitors concentration risk through diversification and a thorough understanding of each investment in the portfolio.

12. CAPITAL MANAGEMENT

The First Trust ETFs' capital are the net assets, representing unitholders' equity. The First Trust ETFs' objectives when managing capital is to safeguard the First Trust ETFs' ability to continue as a going concern in order to provide returns for unitholders, maximize unitholder value and maintain financial strength.

The First Trust ETFs are not subject to any externally imposed capital requirements.

13. SECURITIES LENDING

A First Trust ETF may, in compliance with NI 81-102, lend portfolio securities to third parties pursuant to the terms of a securities lending agreement between the First Trust ETF and a securities lending agent under which: (i) the borrower will pay to the First Trust ETF a negotiated securities lending fee and will make compensation payments to the First Trust ETF equal to any distributions received by the borrower on the securities borrowed; (ii) the securities loans qualify as "securities lending arrangements" for the purposes of the Tax Act; and (iii) the First Trust ETF will receive collateral security equal to at least 102% of the value of the portfolio securities loaned. The securities lending agent for a First Trust ETF will be responsible for the ongoing administration of the securities loans, including the obligation to mark-to-market the collateral on a daily basis.

As of June 30, 2019, there were no securities lending done by the First Trust ETFs.

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