

First Trust Vest U.S. Equity Buffer ETF - August (Hedged Units)

Ticker: AUGB.F

Quarter End Statement of Investments

1st Quarter as at March 31, 2024

| Sector Allocation | % of Net Asset Value |
|-------------------------------------|-----------------------------|
| Options | 99.05% |
| Cash & Cash Equivalents | 0.72% |
| Total | 99.77% |
| Other Assets and Liabilities | (0.23%) |
| Total Net Asset Value | 100.00% |

| Holdings | % of Net Asset Value |
|--|-----------------------------|
| 2024-08-16 SPDR® S&P 500® ETF Trust C 4.35 | 103.82% |
| 2024-08-16 SPDR® S&P 500® ETF Trust P 436.48 | 0.43% |
| 2024-08-16 SPDR® S&P 500® ETF Trust P 392.83 | (0.22%) |
| 2024-08-16 SPDR® S&P 500® ETF Trust C 518.11 | (4.98%) |
| Total Net Asset Value | \$42,980,545 |

Commissions, management fees and expenses all may be associated with ETF investments. Please carefully read the simplified prospectus of the ETF before investing. ETFs are not guaranteed, their values change frequently and past performance may not be repeated. Data is as of March 31, 2024 (unaudited).