

### Quarter End Statement of Investments

1st Quarter as at March 31, 2026

Sector Allocation	% of Net Asset Value
Exchange-Traded Fund (First Trust Senior Loan Fund ["Underlying Fund"])*	100.13%
Cash and Cash Equivalents	0.58%
<b>Total</b>	<b>100.71%</b>
<b>Other Assets and Liabilities</b>	<b>(0.71%)</b>
<b>Total Net Asset Value</b>	<b>100.00%</b>

Sector Allocation of the Underlying Fund	% of Net Asset Value of the Underlying Fund
Industrials	23.53%
Financials	21.68%
Information Technology	15.15%
Consumer Discretionary	11.88%
Health Care	9.25%
Utilities	5.10%
Communication Services	3.20%
Consumer Staples	3.12%
Materials	2.50%
Software	2.30%
Auto Components	0.12%

Country Allocation of the Underlying Fund	% of Net Asset Value of the Underlying Fund
United States	84.57%
Canada	4.09%
United Kingdom	3.35%
Luxembourg	2.18%
Germany	0.85%
France	0.80%
The Netherlands	0.55%
Sweden	0.50%
Bermuda	0.46%
Cayman Islands	0.20%
Ireland	0.16%
Australia	0.12%

Holdings	% of Net Asset Value
First Trust Senior Loan Fund	100.13%
<b>Total Net Asset Value</b>	<b>\$56,168,684</b>

Top 25 Holdings of the Underlying Fund	% of Net Asset Value of the Underlying Fund
Morgan Stanley Institutional Liquidity Funds - Treasury Portfolio	7.31%
Whatabrands LLC Whabra TL B 1L USD	2.03%
Athenahealth Group Inc. Athena TL B 1L USD	1.88%
Irb Holding Corp Argihc TL B 1L USD	1.69%
Hyperion Refinance Sarl Hypins TL B 1L USD	1.57%
White Cap Buyer LLC Whtcap TL B 1L USD	1.33%
Transdigm Inc. Tdg TL K 1L USD	1.32%
Proofpoint Inc. Pfpt TL B 1L USD	1.31%
Tamko Building Products Inc. Tambui TL B 1L USD	1.31%
Quikrete Holdings Inc. Quikho TL B 1L USD	1.26%
Acrisure LLC Acrisu TL B 1L USD	1.23%
Post Holdings Inc. 6.25%, Due 02/15/2032	1.22%
1011778 Bc Ulc Bculc TL B5 1L USD	1.16%
Baldwin Insurance Group Bwin TL B 1L USD	1.15%
Filtration Group Corp Filgro TL B 1L USD	1.14%
Leia Finco US LLC Darkln TL 1L USD	1.04%
Mavis Tire Express Servi Eocgro TL B 1L USD	1.04%
Opal US LLC Opalbd TL B 1L USD	0.99%
Garda World Security Gwcn TL B 1L USD	0.98%
Scih Salt Holdings Inc. Morton TL B1 1L USD	0.98%
Onedigital Borrower LLC Variable Rate, Due 07/02/2032	0.91%
Qxo Building Products Inc. 6.75%, Due 04/30/2032	0.89%
Project Ruby Ultimate Pare Medw TL B 1L USD	0.84%
Cloud Software Grp Inc. Tibx TL B 1L USD	0.83%
Primo Brands Corp. Prmb TL B 1L USD	0.83%
<b>Total Net Asset Value of the Underlying Fund (in USD)</b>	<b>\$2,157,799,783</b>

\*The First Trust ETF obtains exposure to a portfolio of senior floating rate loans which are generally rated at or below BB+ by Standard & Poor's, or Ba1 or less by Moody's Investor Services, Inc., or a similar rating by a designated rating organization (as defined in National Instrument 81-102 - Investment Funds) and debt securities by investing in the Underlying Fund, a U.S.-listed fund (i.e. *First Trust Senior Loan Fund [the "Underlying Fund"]*).

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, 2026 (unaudited).

(4/26)