

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

Ticker: EUR

Quarter End Statement of Investments

1st Quarter as at March 31, 2022

Sector Allocation	% of Net Asset Value
Energy	23.82%
Financials*	19.60%
Communication Services	15.90%
Materials	12.25%
Health Care	8.44%
Information Technology	7.42%
Consumer Staples	6.97%
Utilities	2.02%
Consumer Discretionary	0.87%
Industrials	0.81%
Cash & Cash Equivalents	0.42%
Total	98.52%
Other Assets and Liabilities	1.48%
Total Net Asset Value	100.00%

*Financials Sector may include Real Estate

Country Allocation	% of Net Asset Value
United Kingdom	38.85%
Spain	13.27%
Netherlands	9.76%
France	8.62%
Luxembourg	6.52%
Norway	6.51%
Italy	4.82%
Switzerland	2.78%
Denmark	2.71%
Germany	1.96%
Ireland	1.43%
Sweden	0.79%
Russia	0.07%

Top 25 Holdings	% of Net Asset Value
Equinor ASA	6.51%
Rio Tinto Plc (ADR)	5.62%
ArcelorMittal (ADR)	5.20%
Eni SpA (ADR)	4.82%
Telefonica, S.A. (ADR)	4.81%
Orange (ADR)	4.79%
British American Tobacco Plc (ADR)	4.36%
BP Plc (ADR)	3.94%
TotalEnergies SE (ADR)	3.82%
Banco Bilbao Vizcaya Argentaria, S.A. (ADR)	3.73%
Barclays Plc (ADR)	3.47%
Lloyds Banking Group Plc (ADR)	3.45%
Shell Plc (ADR)	3.41%
WPP Plc (ADR)	3.27%
Aegon N.V.	3.14%
STMicroelectronics N.V.	3.10%
Vodafone Group Plc (ADR)	2.95%
Grifols, S.A. (ADR)	2.84%
Novo Nordisk A/S (ADR)	2.71%
Diageo Plc (ADR)	2.61%
ASML Holding N.V. (New York Registry Shares)	2.21%
National Grid Plc (ADR)	2.02%
UBS Group AG	1.97%
Fresenius Medical Care AG & Co. KGaA (ADR)	1.96%
Banco Santander S.A. (ADR)	1.89%
Total Net Asset Value	\$5,596,087

Commissions, management fees and expenses all may be associated with ETF investments. Please carefully read the simplified prospectus of the ETF before investing. ETFs are not guaranteed, their values change frequently and past performance may not be repeated. Data is as of March 31, 2022 (unaudited).