

First Trust STOXX® European Select Dividend Index Fund (FDD)

Portfolio of Investments
June 30, 2018 (Unaudited)

Shares	Description	Value
Common Stocks (a) — 98.9%		
Belgium — 2.3%		
509,972	Proximus SADP	\$ 11,499,993
Finland — 3.8%		
796,231	Fortum OYJ	19,005,923
France — 15.9%		
500,550	CNP Assurances	11,392,743
142,030	Covivio	14,778,378
393,226	Klepierre S.A.	14,809,518
329,734	SCOR SE	12,252,731
242,360	Societe Generale S.A.	10,221,568
276,835	TOTAL S.A.	16,878,882
		<u>80,333,820</u>
Germany — 6.6%		
55,271	Allianz SE	11,425,853
253,561	Deutsche Post AG	8,282,166
63,860	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	13,501,948
		<u>33,209,967</u>
Italy — 8.6%		
845,983	Assicurazioni Generali S.p.A.	14,196,699
5,225,104	Intesa Sanpaolo S.p.A.	15,852,694
3,191,761	Snam S.p.A.	13,328,978
		<u>43,378,371</u>
Multi-National — 3.1%		
70,000	Unibail-Rodamco-Westfield	15,413,227
Portugal — 4.8%		
6,080,956	EDP-Energias de Portugal S.A.	24,144,586
Spain — 2.0%		
1,914,534	Banco Santander S.A.	10,266,773
Sweden — 2.7%		
1,455,301	Skandinaviska Enskilda Banken AB, Class A	13,836,875
Switzerland — 10.7%		
182,635	Swiss Prime Site AG	16,810,240
139,410	Swiss Re AG	12,064,462
22,015	Swisscom AG	9,852,618
50,625	Zurich Insurance Group AG	15,034,649
		<u>53,761,969</u>
United Kingdom — 38.4%		
269,652	AstraZeneca PLC	18,694,002
1,949,005	BAE Systems PLC	16,636,969
1,386,034	GlaxoSmithKline PLC	27,983,356
4,726,023	J Sainsbury PLC	20,033,767
2,242,781	National Grid PLC	24,815,863
783,086	Royal Dutch Shell PLC, Class B	28,043,392
1,842,578	SSE PLC	32,950,076

Shares	Description	Value
Common Stocks (a) (Continued)		
United Kingdom (Continued)		
2,393,574	United Utilities Group PLC	\$ 24,108,849
		<u>193,266,274</u>
Total Common Stocks — 98.9%		
(Cost \$488,041,772)		
Rights — 0.0%		
Italy — 0.0%		
5,604,497	Intesa Sanpaolo S.p.A., expiring 7/17/18 (b) (c)	0
	(Cost \$0)	
Money Market Funds — 0.1%		
289,455	Morgan Stanley Institutional Liquidity Funds - Treasury Portfolio - Institutional Class - 1.78% (d)	289,455
	(Cost \$289,455)	
Total Investments — 99.0%		
(Cost \$488,331,227) (e)		
Net Other Assets and Liabilities — 1.0%		
		<u>5,073,063</u>
Net Assets — 100.0%		
		<u>\$503,480,296</u>

- (a) Portfolio securities are categorized based upon their country of incorporation, which can be different from the country categorization of the Fund's underlying index. For a breakdown of the portfolio securities by sector, please see the Sector Allocation table.
- (b) This security is fair valued by the Advisor's Pricing Committee in accordance with procedures adopted by the Trust's Board of Trustees, and in accordance with provisions of the Investment Company Act of 1940, as amended. At June 30, 2018, securities noted as such are valued at \$0 or 0.0% of net assets.
- (c) Non-income producing security.
- (d) Rate shown reflects yield as of June 30, 2018.
- (e) Aggregate cost for financial reporting purposes approximates the aggregate cost for federal income tax purposes. As of June 30, 2018, the aggregate gross unrealized appreciation for all investments in which there was an excess of value over tax cost was \$32,288,156 and the aggregate gross unrealized depreciation for all investments in which there was an excess of tax cost over value was \$22,212,150. The net unrealized appreciation was \$10,076,006.

First Trust STOXX[®] European Select Dividend Index Fund (FDD)

Portfolio of Investments (Continued) June 30, 2018 (Unaudited)

Valuation Inputs

A summary of the inputs used to value the Fund's investments as of June 30, 2018 is as follows (see Note 2A - Portfolio Valuation in the Notes to Portfolio of Investments):

Level 1 - Quoted Prices

Level 2 - Other Significant Observable Inputs

Level 3 - Significant Unobservable Inputs

	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>
Common Stocks*	\$498,117,778	\$ -	\$ -
Rights*	-	-**	-
Money Market Funds	289,455	-	-
Total Investments	<u>\$498,407,233</u>	<u>\$ -**</u>	<u>\$ -</u>

* See Portfolio of Investments for country breakout.

** Investment is valued at \$0.

All transfers in and out of the Levels during the period are assumed to occur on the last day of the period at their current value. There were no transfers between Levels at June 30, 2018.

<u>Sector Allocation</u>	<u>% of Total Long-Term Investments</u>
Financials	28.1%
Utilities	25.1
Real Estate	12.4
Energy	11.7
Health Care	9.4
Industrials	5.0
Telecommunication Services	4.3
Consumer Staples	4.0
Total	<u>100.0%</u>

<u>Currency Exposure Diversification</u>	<u>% of Total Investments</u>
Euro	47.6%
British Pound Sterling	38.8
Swiss Franc	10.8
Swedish Krona	2.8
United States Dollar	0.0*
Total	<u>100.0%</u>

* Amount is less than 0.1%.

First Trust FTSE EPRA/NAREIT Developed Markets Real Estate Index Fund (FFR)
**Portfolio of Investments
June 30, 2018 (Unaudited)**

Shares	Description	Value	Shares	Description	Value
Common Stocks (a) — 99.4%			Common Stocks (a) (Continued)		
Australia — 4.7%			Canada (Continued)		
196,196	BGP Holdings PLC (b) (c) (d)	\$ 0	8,853	H&R Real Estate Investment Trust	\$ 135,490
14,921	BWP Trust	35,887	2,448	Killam Apartment Real Estate Investment Trust	27,894
10,256	Charter Hall Retail REIT	31,802	1,318	Northview Apartment Real Estate Investment Trust	26,347
45,990	Cromwell Property Group	38,119	2,743	NorthWest Healthcare Properties Real Estate Investment Trust	23,556
31,220	Dexus	224,343	9,692	RioCan Real Estate Investment Trust	178,041
54,214	Goodman Group	385,965	3,613	SmartCentres Real Estate Investment Trust	83,904
55,396	GPT Group (The)	207,439			<u>1,227,584</u>
16,723	Investa Office Fund	64,726	Cayman Islands — 2.0%		
113,769	Mirvac Group	182,703	82,316	CK Asset Holdings Ltd.	653,651
156,877	Scentre Group	509,665	37,006	Wharf Real Estate Investment Co., Ltd.	263,433
22,993	Shopping Centres Australasia Property Group	41,689			<u>917,084</u>
74,652	Stockland	219,327	Finland — 0.2%		
98,330	Vicinity Centres	188,472	11,770	Citycon OYJ	25,483
		<u>2,130,137</u>	2,656	Kojamo OYJ (c)	28,381
			4,322	Technopolis OYJ	19,457
					<u>73,321</u>
	Austria — 0.2%		France — 1.6%		
352	BUWOG AG	11,839	931	Carmila S.A.	25,930
2,117	CA Immobilien Anlagen AG	70,557	1,097	Covivio	114,144
		<u>82,396</u>	1,584	Gecina S.A.	265,076
			960	ICADE	90,024
	Belgium — 0.6%		6,128	Klepierre S.A.	230,790
552	Aedifica S.A.	50,345	1,256	Mercialys S.A.	21,869
592	Befimmo S.A.	36,503			<u>747,833</u>
633	Cofinimmo S.A.	78,062	Germany — 4.0%		
488	Intervest Offices & Warehouses N.V.	12,338	906	ADLER Real Estate AG (c)	15,236
62	Leasinvest Real Estate S.C.A.	6,936	4,851	alstria office REIT-AG	72,909
201	Retail Estates N.V.	17,910	1,567	Deutsche EuroShop AG	55,374
516	Warehouses De Pauw C.V.A.	65,320	10,885	Deutsche Wohnen SE	526,257
67	Wereldhave Belgium N.V.	7,652	1,359	DIC Asset AG	15,251
303	Xior Student Housing N.V.	13,411	2,329	Hamborner REIT AG	24,777
		<u>288,477</u>	1,939	LEG Immobilien AG	210,767
			3,870	TAG Immobilien AG	85,100
	Bermuda — 0.6%		2,603	TLG Immobilien AG	69,429
35,822	Hongkong Land Holdings Ltd.	256,127	15,687	Vonovia SE	746,695
					<u>1,821,795</u>
	Canada — 2.7%		Guernsey — 0.2%		
2,853	Allied Properties Real Estate Investment Trust	90,821	7,356	F&C UK Real Estate Investment Ltd.	9,689
4,198	Artis Real Estate Investment Trust	41,864	9,748	Regional REIT Ltd. (e)	12,222
1,164	Boardwalk Real Estate Investment Trust	40,437	15,901	Schroder Real Estate Investment Trust Ltd.	12,948
4,195	Canadian Apartment Properties REIT	136,031	27,943	Sirius Real Estate Ltd.	23,012
6,457	Chartwell Retirement Residences	75,294			
8,436	Choice Properties Real Estate Investment Trust	77,709			
5,557	Cominar Real Estate Investment Trust	54,190			
2,689	Crombie Real Estate Investment Trust	26,018			
5,065	Dream Global Real Estate Investment Trust	55,325			
1,439	Dream Office Real Estate Investment Trust	25,646			
4,558	First Capital Realty, Inc.	71,630			
1,407	Granite Real Estate Investment Trust	57,387			

First Trust FTSE EPRA/NAREIT Developed Markets Real Estate Index Fund (FFR)
**Portfolio of Investments (Continued)
June 30, 2018 (Unaudited)**

Shares	Description	Value	Shares	Description	Value
Common Stocks (a) (Continued)			Common Stocks (a) (Continued)		
<i>Guernsey (Continued)</i>			<i>Japan (Continued)</i>		
12,362	Standard Life Investment Property Income Trust Ltd.	\$ 15,189	26	Japan Prime Realty Investment Corp.	\$ 94,522
		<u>73,060</u>	40	Japan Real Estate Investment Corp.	211,715
<i>Hong Kong — 5.2%</i>			46	Japan Rental Housing Investments, Inc.	37,019
59,680	Champion REIT	39,632	80	Japan Retail Fund Investment Corp.	144,226
62,022	Hang Lung Properties Ltd.	127,908	11	Kenedix Office Investment Corp.	68,356
36,102	Henderson Land Development Co., Ltd.	190,965	16	Kenedix Retail REIT Corp.	35,363
18,644	Hysan Development Co., Ltd.	104,085	36,230	Mitsubishi Estate Co., Ltd.	633,857
65,840	Link REIT	601,284	28,981	Mitsui Fudosan Co., Ltd.	699,952
173,572	New World Development Co., Ltd.	244,243	44	Mori Hills REIT Investment Corp.	56,473
94,850	Sino Land Co., Ltd.	154,263	30	Mori Trust Sogo REIT, Inc.	43,002
43,589	Sun Hung Kai Properties Ltd.	657,813	14	Nippon Accommodations Fund, Inc.	63,731
32,384	Swire Properties Ltd.	119,702	39	Nippon Building Fund, Inc.	225,091
37,006	Wharf Holdings (The) Ltd.	118,863	58	Nippon Prologis REIT, Inc.	120,385
		<u>2,358,758</u>	3,600	Nomura Real Estate Holdings, Inc.	79,924
<i>Ireland — 0.2%</i>			126	Nomura Real Estate Master Fund, Inc.	177,878
21,098	Green REIT PLC	36,465	3,252	NTT Urban Development Corp.	34,954
21,255	Hibernia REIT PLC	37,232	81	Orix JREIT, Inc.	129,421
10,751	Irish Residential Properties REIT PLC	17,326	39	Premier Investment Corp.	39,594
		<u>91,023</u>	108	Sekisui House REIT, Inc.	70,820
<i>Isle of Man — 0.0%</i>			12,744	Sumitomo Realty & Development Co., Ltd.	470,670
38,915	RDI REIT PLC	17,950	6,287	Tokyo Tatemono Co., Ltd.	86,371
<i>Israel — 0.1%</i>			27	Tokyu REIT, Inc.	36,337
1,122	Azrieli Group Ltd.	55,636	89	United Urban Investment Corp.	138,184
<i>Italy — 0.1%</i>					<u>4,866,151</u>
31,239	Beni Stabili S.p.A. SIIQ	27,379	<i>Jersey — 0.1%</i>		
1,495	Immobiliare Grande Distribuzione SIIQ S.p.A.	12,015	2,632	Phoenix Spree Deutschland Ltd.	11,984
		<u>39,394</u>	10,399	Target Healthcare REIT Ltd.	15,165
<i>Japan — 10.7%</i>					<u>27,149</u>
19	Activia Properties, Inc.	87,179	<i>Luxembourg — 0.6%</i>		
39	Advance Residence Investment Corp.	99,970	893	ADO Properties S.A. (e)	48,555
3,627	AEON Mall Co., Ltd.	65,192	19,147	Aroundtown S.A.	157,302
45	AEON REIT Investment Corp.	51,904	3,338	Grand City Properties S.A.	86,694
16	Comforia Residential REIT, Inc.	37,718			<u>292,551</u>
53	Daiwa House REIT Investment Corp.	125,852	<i>Multi-National — 2.0%</i>		
8	Daiwa Office Investment Corp.	45,956	4,123	Unibail-Rodamco-Westfield	907,839
14	Frontier Real Estate Investment Corp.	56,271	<i>Netherlands — 0.3%</i>		
22	Fukuoka REIT Corp.	34,893	1,463	Eurocommercial Properties N.V.	62,121
93	GLP J-REIT	98,783	535	NSI N.V.	22,429
10,900	Hulic Co., Ltd.	116,467	558	Vastned Retail N.V.	26,326
30	Hulic REIT, Inc.	46,498	1,236	Wereldhave N.V.	48,585
48	Industrial & Infrastructure Fund Investment Corp.	53,500			<u>159,461</u>
118	Invincible Investment Corp.	53,183	<i>New Zealand — 0.1%</i>		
37	Japan Excellent, Inc.	47,689	43,580	Kiwi Property Group Ltd.	39,700
123	Japan Hotel REIT Investment Corp.	92,210	<i>Norway — 0.1%</i>		
27	Japan Logistics Fund, Inc.	55,041	3,353	Entra ASA (e)	45,781
			<i>Singapore — 2.4%</i>		
			72,900	Ascendas Real Estate Investment Trust	141,252

First Trust FTSE EPRA/NAREIT Developed Markets Real Estate Index Fund (FFR)
**Portfolio of Investments (Continued)
June 30, 2018 (Unaudited)**

Shares	Description	Value	Shares	Description	Value
Common Stocks (a) (Continued)			Common Stocks (a) (Continued)		
<i>Singapore (Continued)</i>			<i>United Kingdom (Continued)</i>		
72,090	CapitaLand Commercial Trust	\$ 87,831	139	Daejan Holdings PLC	\$ 10,787
77,030	CapitaLand Ltd.	178,653	3,072	Derwent London PLC	125,926
70,683	CapitaLand Mall Trust	107,386	17,976	Empiric Student Property PLC	21,019
23,900	CDL Hospitality Trusts	27,540	11,813	GCP Student Living PLC	22,918
14,400	City Developments Ltd.	115,517	12,569	Grainger PLC	51,091
40,222	Fortune Real Estate Investment Trust	47,268	8,619	Great Portland Estates PLC	81,262
60,200	Keppel REIT	48,602	24,355	Hammerson PLC	167,977
58,421	Mapletree Commercial Trust	67,318	12,334	Hansteen Holdings PLC	16,961
40,300	Mapletree Industrial Trust	57,085	3,024	Helical PLC	13,529
62,853	Mapletree Logistics Trust	56,741	27,168	Intu Properties PLC	64,611
59,797	Suntec Real Estate Investment Trust	75,926	21,851	Land Securities Group PLC	275,949
15,100	UOL Group Ltd.	84,449	19,709	LondonMetric Property PLC	48,120
		<u>1,095,568</u>	6,033	LXI REIT PLC	8,798
			9,169	NewRiver REIT PLC	32,672
	<i>Spain — 0.7%</i>		21,995	Primary Health Properties PLC	33,847
317	Axiare Patrimonio SOCIMI S.A.	6,493	6,261	Safestore Holdings PLC	45,405
2,712	Hispania Activos Inmobiliarios SOCIMI S.A.	57,736	30,909	Segro PLC	273,062
8,705	Inmobiliaria Colonial Socimi S.A.	96,218	7,036	Shaftesbury PLC	86,868
2,742	Lar Espana Real Estate Socimi S.A.	30,612	6,132	Triple Point Social Housing REIT PLC (e)	8,659
10,228	Merlin Properties Socimi S.A.	148,766	45,171	Tritax Big Box REIT PLC	92,939
		<u>339,825</u>	7,965	UNITE Group (The) PLC	90,507
			3,701	Workspace Group PLC	52,751
					<u>2,117,304</u>
	<i>Sweden — 1.5%</i>			<i>United States — 52.9%</i>	
8,262	Castellum AB	133,891	2,450	Acadia Realty Trust	67,056
495	Catena AB	9,660	917	Agree Realty Corp.	48,390
1,268	D Carnegie & Co. AB (c)	20,556	65	Alexander's, Inc.	24,871
2,580	Dios Fastigheter AB	15,483	3,116	Alexandria Real Estate Equities, Inc.	393,146
8,087	Fabege AB	96,501	1,171	American Assets Trust, Inc.	44,838
2,972	Fastighets AB Balder, Class B (c)	77,579	4,168	American Campus Communities, Inc.	178,724
4,600	Hemfosa Fastigheter AB	53,823	7,911	American Homes 4 Rent, Class A	175,466
3,356	Hufvudstaden AB, Class A	48,073	1,598	Americold Realty Trust	35,188
16,066	Klovern AB, Class B	17,830	4,777	Apartment Investment & Management Co., Class A	202,067
5,785	Kungsleden AB	39,916	6,627	Apple Hospitality REIT, Inc.	118,491
2,300	Pandox AB	39,083	2,584	Ashford Hospitality Trust, Inc.	20,930
3,591	Victoria Park AB, Class B	15,235	4,227	AvalonBay Communities, Inc.	726,579
5,011	Wallenstam AB, Class B	45,065	4,729	Boston Properties, Inc.	593,111
4,066	Wihlborgs Fastigheter AB	47,048	5,373	Brandywine Realty Trust	90,696
		<u>659,743</u>	9,229	Brixmor Property Group, Inc.	160,861
			2,717	Camden Property Trust	247,600
	<i>Switzerland — 0.9%</i>		2,298	CareTrust REIT, Inc.	38,354
431	Allreal Holding AG	70,288	5,151	CBL & Associates Properties, Inc.	28,691
187	Mobimo Holding AG	46,264	1,376	Chatham Lodging Trust	29,199
1,203	PSP Swiss Property AG	111,760	1,804	Chesapeake Lodging Trust	57,079
2,167	Swiss Prime Site AG	199,457	14,899	Colony Capital, Inc.	92,970
		<u>427,769</u>	3,619	Columbia Property Trust, Inc.	82,187
	<i>United Kingdom — 4.7%</i>		3,123	Corporate Office Properties Trust	90,536
71,876	Assura PLC	54,638	12,791	Cousins Properties, Inc.	123,945
4,470	Big Yellow Group PLC	56,250	5,562	CubeSmart	179,208
30,073	British Land (The) Co. PLC	266,788	2,885	DCT Industrial Trust, Inc.	192,516
22,489	Capital & Counties Properties PLC	85,270	4,669	DDR Corp.	83,575
16,655	Capital & Regional PLC	11,188			
10,948	Custodian REIT PLC	17,512			

First Trust FTSE EPRA/NAREIT Developed Markets Real Estate Index Fund (FFR)

Portfolio of Investments (Continued)
June 30, 2018 (Unaudited)

Shares	Description	Value	Shares	Description	Value
Common Stocks (a) (Continued)			Common Stocks (a) (Continued)		
<i>United States (Continued)</i>			<i>United States (Continued)</i>		
6,085	DiamondRock Hospitality Co.	\$ 74,724	2,317	Monmouth Real Estate Investment Corp.	\$ 38,300
6,294	Digital Realty Trust, Inc.	702,284	1,225	National Health Investors, Inc.	90,258
4,913	Douglas Emmett, Inc.	197,404	4,685	National Retail Properties, Inc.	205,953
10,918	Duke Realty Corp.	316,949	1,539	National Storage Affiliates Trust	47,432
1,393	Easterly Government Properties, Inc.	27,526	2,270	New Senior Investment Group, Inc.	17,184
1,046	EastGroup Properties, Inc.	99,956	5,995	Omega Healthcare Investors, Inc.	185,845
2,312	Education Realty Trust, Inc.	95,948	6,342	Paramount Group, Inc.	97,667
4,123	Empire State Realty Trust, Inc., Class A	70,503	6,149	Park Hotels & Resorts, Inc.	188,344
2,256	EPR Properties	146,166	2,073	Pebblebrook Hotel Trust	80,432
2,590	Equity LifeStyle Properties, Inc.	238,021	2,093	Pennsylvania Real Estate Investment Trust	23,002
10,989	Equity Residential	699,889	5,556	Physicians Realty Trust	88,563
2,012	Essex Property Trust, Inc.	481,009	3,898	Piedmont Office Realty Trust, Inc., Class A	77,687
3,734	Extra Space Storage, Inc.	372,691	16,234	Prologis, Inc.	1,066,411
2,229	Federal Realty Investment Trust	282,080	606	PS Business Parks, Inc.	77,871
3,789	First Industrial Realty Trust, Inc.	126,325	4,545	Public Storage	1,031,079
6,514	Forest City Realty Trust, Inc., Class A	148,584	1,550	QTS Realty Trust, Inc., Class A	61,225
1,878	Four Corners Property Trust, Inc.	46,255	2,885	Quality Care Properties, Inc. (c)	62,056
3,171	Franklin Street Properties Corp.	27,144	2,413	Ramco-Gershenson Properties Trust	31,876
6,168	Gaming and Leisure Properties, Inc.	220,814	8,707	Realty Income Corp.	468,349
981	Getty Realty Corp.	27,635	4,649	Regency Centers Corp.	288,610
19,037	GGP, Inc.	388,926	3,379	Retail Opportunity Investments Corp.	64,742
2,061	Global Net Lease, Inc.	42,106	6,704	Retail Properties of America, Inc., Class A	85,677
3,002	Government Properties Income Trust	47,582	2,452	Rexford Industrial Realty, Inc.	76,968
4,878	Gramercy Property Trust	133,267	5,289	RLJ Lodging Trust	116,622
14,397	HCP, Inc.	371,731	1,361	Ryman Hospitality Properties, Inc.	113,167
3,772	Healthcare Realty Trust, Inc.	109,690	5,412	Sabra Health Care REIT, Inc.	117,603
6,239	Healthcare Trust of America, Inc., Class A	168,203	352	Saul Centers, Inc.	18,860
1,083	Hersha Hospitality Trust	23,230	1,925	Select Income REIT	43,255
3,110	Highwoods Properties, Inc.	157,770	7,195	Senior Housing Properties Trust	130,158
4,979	Hospitality Properties Trust	142,449	982	Seritage Growth Properties, Class A	41,666
22,418	Host Hotels & Resorts, Inc.	472,347	9,439	Simon Property Group, Inc.	1,606,423
4,716	Hudson Pacific Properties, Inc.	167,088	2,615	SL Green Realty Corp.	262,886
2,653	Independence Realty Trust, Inc.	27,352	1,309	Spirit MTA REIT (c)	13,483
3,648	Investors Real Estate Trust	20,173	13,090	Spirit Realty Capital, Inc.	105,113
9,140	Invitation Homes, Inc.	210,768	2,977	STAG Industrial, Inc.	81,064
3,137	JBG SMITH Properties	114,406	5,455	STORE Capital Corp.	149,467
3,811	Kennedy-Wilson Holdings, Inc.	80,603	3,145	Summit Hotel Properties, Inc.	45,005
2,965	Kilroy Realty Corp.	224,273	2,386	Sun Communities, Inc.	233,542
12,441	Kimco Realty Corp.	211,373	6,862	Sunstone Hotel Investors, Inc.	114,046
2,517	Kite Realty Group Trust	42,990	2,795	Tanger Factory Outlet Centers, Inc.	65,655
3,370	LaSalle Hotel Properties	115,355	1,813	Taubman Centers, Inc.	106,532
6,553	Lexington Realty Trust	57,208	1,674	Terreno Realty Corp.	63,060
4,512	Liberty Property Trust	200,017	1,451	Tier REIT, Inc.	34,505
1,402	Life Storage, Inc.	136,429	8,122	UDR, Inc.	304,900
1,197	LTC Properties, Inc.	51,160	390	Universal Health Realty Income Trust	24,952
4,161	Macerich (The) Co.	236,470	3,328	Urban Edge Properties	76,111
2,752	Mack-Cali Realty Corp.	55,811	899	Urstadt Biddle Properties, Inc., Class A	20,344
11,102	Medical Properties Trust, Inc.	155,872	10,899	Ventas, Inc.	620,698
3,471	Mid-America Apartment Communities, Inc.	349,426	29,675	VEREIT, Inc.	220,782

First Trust FTSE EPRA/NAREIT Developed Markets Real Estate Index Fund (FFR)

**Portfolio of Investments (Continued)
June 30, 2018 (Unaudited)**

Shares	Description	Value
Common Stocks (a) (Continued)		
<i>United States (Continued)</i>		
8,350	VICI Properties, Inc.	\$ 172,344
5,277	Vornado Realty Trust	390,076
5,685	Washington Prime Group, Inc.	46,105
2,397	Washington Real Estate Investment Trust	72,701
3,654	Weingarten Realty Investors	112,580
11,398	Welltower, Inc.	714,541
3,238	WP Carey, Inc.	214,841
3,272	Xenia Hotels & Resorts, Inc.	79,706
		<u>24,030,580</u>
	Total Common Stocks — 99.4%	<u>45,189,996</u>
	(Cost \$40,743,430)	
Investment Companies (a) — 0.2%		
<i>Guernsey — 0.2%</i>		
16,144	F&C Commercial Property Trust Ltd.	32,087
13,162	MedicX Fund Ltd.	14,139
16,549	Picton Property Income Ltd.	19,875
20,020	UK Commercial Property REIT Ltd.	23,251
	Total Investment Companies — 0.2%	<u>89,352</u>
	(Cost \$89,489)	
	Total Investments — 99.6%	<u>45,279,348</u>
	(Cost \$40,832,919) (f)	
	Net Other Assets and Liabilities — 0.4%	<u>177,818</u>
	Net Assets — 100.0%	<u>\$45,457,166</u>

- (a) Portfolio securities are categorized based upon their country of incorporation, which can be different from the country categorization of the Fund's underlying index. For a breakdown of the portfolio securities by sector, please see the Sector Allocation table.
- (b) This security is fair valued by the Advisor's Pricing Committee in accordance with procedures adopted by the Trust's Board of Trustees, and in accordance with provisions of the Investment Company Act of 1940, as amended. At June 30, 2018, securities noted as such are valued at \$0 or 0.0% of net assets.
- (c) Non-income producing security.
- (d) This is a restricted security which cannot be traded as a result of the in-specie distribution. It was acquired on August 6, 2009 at a cost of \$0 and has a carrying value per share of \$0.
- (e) This security is restricted in the U.S. and cannot be offered for public sale without first being registered under the Securities Act of 1933, as amended. This security is not restricted on the foreign exchange where it trades freely without any additional registration. As such, it does not require the additional disclosure required of restricted securities.

- (f) Aggregate cost for financial reporting purposes approximates the aggregate cost for federal income tax purposes. As of June 30, 2018, the aggregate gross unrealized appreciation for all investments in which there was an excess of value over tax cost was \$6,892,419 and the aggregate gross unrealized depreciation for all investments in which there was an excess of tax cost over value was \$2,445,990. The net unrealized appreciation was \$4,446,429.

Valuation Inputs

A summary of the inputs used to value the Fund's investments as of June 30, 2018 is as follows (see Note 2A - Portfolio Valuation in the Notes to Portfolio of Investments):

- Level 1 - Quoted Prices
Level 2 - Other Significant Observable Inputs
Level 3 - Significant Unobservable Inputs

	Total Value at 6/30/2018	Level 1	Level 2	Level 3
Common Stocks:				
Australia	\$ 2,130,137	\$ 2,130,137	\$ —**	\$ —
Other Country Categories*	43,059,859	43,059,859	—	—
Total Common Stocks	45,189,996	45,189,996	—**	—
Investment Companies*	89,352	89,352	—	—
Total Investments	<u>\$45,279,348</u>	<u>\$ 45,279,348</u>	<u>\$ —**</u>	<u>\$ —</u>

- * See Portfolio of Investments for country breakout.
** Investment is valued at \$0.

All transfers in and out of the Levels during the period are assumed to occur on the last day of the period at their current value. There were no transfers between Levels at June 30, 2018.

Sector Allocation	% of Total Long-Term Investments
Real Estate	99.7%
Health Care	0.2
Consumer Discretionary	0.1
Total	<u>100.0%</u>

First Trust FTSE EPRA/NAREIT Developed Markets Real Estate Index Fund (FFR)

Portfolio of Investments (Continued)
June 30, 2018 (Unaudited)

Currency Exposure Diversification	% of Total Investments
United States Dollar	53.6%
Japanese Yen	10.8
Euro	10.7
Hong Kong Dollar	7.3
British Pound Sterling	5.1
Australian Dollar	4.7
Canadian Dollar	2.7
Singapore Dollar	2.3
Swedish Krona	1.5
Swiss Franc	1.0
Israeli Shekel	0.1
Norwegian Krone	0.1
New Zealand Dollar	0.1
Total	<u>100.0%</u>

First Trust Dow Jones Global Select Dividend Index Fund (FGD)

Portfolio of Investments June 30, 2018 (Unaudited)

Shares	Description	Value	Shares	Description	Value
Common Stocks (a) — 99.3%			Common Stocks (a) (Continued)		
Australia — 15.2%			France (Continued)		
231,614	Australia & New Zealand Banking Group Ltd.	\$ 4,840,504	55,236	BNP Paribas S.A.	\$ 3,431,004
680,563	Bendigo and Adelaide Bank Ltd.	5,459,573	75,448	Bouygues S.A.	3,252,077
88,901	Commonwealth Bank of Australia	4,794,204	117,931	Casino Guichard Perrachon S.A.	4,579,189
405,716	Crown Resorts Ltd.	4,053,377	159,048	CNP Assurances	3,620,004
1,795,882	Fortescue Metals Group Ltd.	5,834,497	390,085	Engie S.A.	5,981,264
1,894,015	Harvey Norman Holdings Ltd.	4,653,531	166,057	Lagardere S.C.A.	4,384,567
231,549	JB Hi-Fi Ltd.	3,858,979	571,410	Natixis S.A.	4,055,809
54,360	Macquarie Group Ltd.	4,974,331	85,554	TOTAL S.A.	5,216,305
262,142	National Australia Bank Ltd.	5,317,490			<u>38,506,838</u>
459,287	Suncorp Group Ltd.	4,959,073	Germany — 2.5%		
947,061	Sydney Airport	5,018,247	117,417	Aareal Bank AG	5,165,300
1,300,936	Tabcorp Holdings Ltd.	4,293,899	16,503	Allianz SE	3,411,570
2,432,126	Telstra Corp., Ltd.	4,715,725	57,035	Daimler AG	3,671,964
157,401	Wesfarmers Ltd.	5,749,680			<u>12,248,834</u>
242,660	Westpac Banking Corp.	5,261,710	Hong Kong — 2.0%		
		<u>73,784,820</u>	2,451,458	New World Development Co., Ltd.	3,449,589
Bermuda — 0.8%			10,764,049	PCCW Ltd.	6,064,176
349,165	VTech Holdings Ltd.	4,029,888			<u>9,513,765</u>
Canada — 13.5%			Ireland — 0.9%		
62,460	Bank of Nova Scotia (The)	3,536,700	77,672	Seagate Technology PLC	4,386,138
114,541	BCE, Inc.	4,638,621	Italy — 2.9%		
46,663	Canadian Imperial Bank of Commerce	4,059,165	249,757	Assicurazioni Generali S.p.A.	4,191,249
207,807	CI Financial Corp.	3,735,199	560,188	Banca Mediolanum S.p.A.	3,797,563
1,548,708	Element Fleet Management Corp.	7,280,276	322,514	Eni S.p.A.	5,990,713
160,317	Emera, Inc.	5,219,311			<u>13,979,525</u>
145,585	Genworth MI Canada, Inc.	4,737,479	Japan — 0.7%		
173,658	IGM Financial, Inc.	5,034,120	96,078	Aozora Bank Ltd.	3,657,759
73,823	National Bank of Canada	3,544,447	Luxembourg — 1.4%		
155,374	Norbord, Inc.	6,389,167	364,914	SES S.A.	6,686,248
218,171	Russel Metals, Inc.	4,459,175	Netherlands — 1.4%		
231,912	Shaw Communications, Inc., Class B	4,724,150	632,296	Aegon N.V.	3,792,403
111,008	TELUS Corp.	3,943,311	104,131	BE Semiconductor Industries N.V.	2,818,788
107,388	TransCanada Corp.	4,646,278			<u>6,611,191</u>
		<u>65,947,399</u>	New Zealand — 1.4%		
Cayman Islands — 1.1%			2,798,390	Spark New Zealand Ltd.	7,069,657
579,698	Phoenix Group Holdings	5,179,427	Norway — 0.9%		
Denmark — 0.8%			159,691	Equinor ASA	4,243,080
168,401	Tryg A/S	3,954,023	Portugal — 1.5%		
Finland — 3.6%			1,820,150	EDP-Energias de Portugal S.A.	7,226,951
252,468	Fortum OYJ	6,026,376	Singapore — 1.7%		
116,850	Metso OYJ	3,916,333	1,894,740	Singapore Telecommunications Ltd.	4,283,155
83,993	Nokian Renkaat OYJ	3,319,269	3,222,816	StarHub Ltd.	3,926,514
92,639	Sampo OYJ, Class A	4,522,089			<u>8,209,669</u>
		<u>17,784,067</u>	France — 7.9%		
162,445	AXA S.A.	3,986,619			

First Trust Dow Jones Global Select Dividend Index Fund (FGD)

Portfolio of Investments (Continued) June 30, 2018 (Unaudited)

Shares	Description	Value	Shares	Description	Value
Common Stocks (a) (Continued)			Common Stocks (a) (Continued)		
<i>Spain — 4.0%</i>			<i>United States (Continued)</i>		
213,898	Gas Natural SDG S.A.	\$ 5,665,246	231,085	Waddell & Reed Financial, Inc., Class A	\$ 4,152,598
1,463,837	Mapfre S.A.	4,418,982			74,360,253
266,822	Red Electrica Corp., S.A.	5,434,218			
473,172	Telefonica S.A.	4,022,164			
		<u>19,540,610</u>		Total Common Stocks — 99.3%	<u>483,502,529</u>
				(Cost \$486,183,895)	
<i>Sweden — 5.0%</i>			Money Market Funds — 0.1%		
253,965	JM AB	4,536,735	503,828	Morgan Stanley Institutional Liquidity Funds - Treasury Portfolio - Institutional Class - 1.78% (b)	<u>503,828</u>
579,240	Nordea Bank AB	5,579,795		(Cost \$503,828)	
461,124	Skandinaviska Enskilda Banken AB, Class A	4,384,327			
225,544	Swedbank AB, Class A	4,829,803			
1,121,523	Telia Co., AB	5,128,822			
		<u>24,459,482</u>		Total Investments — 99.4%	484,006,357
				(Cost \$486,687,723) (c)	
<i>Switzerland — 2.5%</i>			Net Other Assets and Liabilities — 0.6%		
47,273	Swiss Re AG	4,090,978			<u>2,934,358</u>
7,438	Swisscom AG	3,328,811			
16,554	Zurich Insurance Group AG	4,916,219			
		<u>12,336,008</u>		Net Assets — 100.0%	<u>\$486,940,715</u>
<i>United Kingdom — 12.3%</i>					
64,343	AstraZeneca PLC	4,460,669			
258,404	Bovis Homes Group PLC	3,906,480			
1,796,921	BT Group PLC	5,165,093			
1,986,101	Dixons Carphone PLC	4,891,074			
895,568	Galliford Try PLC	10,324,112			
501,326	HSBC Holdings PLC	4,702,164			
1,429,359	Legal & General Group PLC	5,017,810			
172,576	Royal Dutch Shell PLC, Class A	5,987,730			
1,048,100	Standard Life Aberdeen PLC	4,505,176			
599,288	Tate & Lyle PLC	5,115,603			
566,998	United Utilities Group PLC	5,710,986			
		<u>59,786,897</u>			
<i>United States — 15.3%</i>					
138,323	AT&T, Inc.	4,441,552			
142,363	CenterPoint Energy, Inc.	3,944,879			
633,527	CenturyLink, Inc.	11,808,943			
31,419	Chevron Corp.	3,972,304			
130,654	FirstEnergy Corp.	4,691,785			
492,967	Ford Motor Co.	5,457,145			
563,181	GameStop Corp., Class A	8,205,547			
334,075	Guess?, Inc.	7,149,205			
61,725	Helmerich & Payne, Inc.	3,935,586			
52,487	Kohl's Corp.	3,826,302			
65,508	PacWest Bancorp	3,237,405			
114,326	Southern (The) Co.	5,294,437			
102,875	Tupperware Brands Corp.	4,242,565			

- (a) Portfolio securities are categorized based upon their country of incorporation, which can be different from the country categorization of the Fund's underlying index. For a breakdown of the portfolio securities by sector, please see the Sector Allocation table.
- (b) Rate shown reflects yield as of June 30, 2018.
- (c) Aggregate cost for financial reporting purposes approximates the aggregate cost for federal income tax purposes. As of June 30, 2018, the aggregate gross unrealized appreciation for all investments in which there was an excess of value over tax cost was \$39,971,101 and the aggregate gross unrealized depreciation for all investments in which there was an excess of tax cost over value was \$42,652,467. The net unrealized depreciation was \$2,681,366.

First Trust Dow Jones Global Select Dividend Index Fund (FGD)

Portfolio of Investments (Continued) June 30, 2018 (Unaudited)

Valuation Inputs

A summary of the inputs used to value the Fund's investments as of June 30, 2018 is as follows (see Note 2A - Portfolio Valuation in the Notes to Portfolio of Investments):

Level 1 - Quoted Prices

Level 2 - Other Significant Observable Inputs

Level 3 - Significant Unobservable Inputs

	Level 1	Level 2	Level 3
Common Stocks*	\$ 483,502,529	\$ -	\$ -
Money Market Funds	503,828	-	-
Total Investments	\$ 484,006,357	\$ -	\$ -

* See Portfolio of Investments for country breakout.

All transfers in and out of the Levels during the period are assumed to occur on the last day of the period at their current value. There were no transfers between Levels at June 30, 2018.

Sector Allocation	% of Total Long-Term Investments
Financials	35.2%
Consumer Discretionary	17.0
Telecommunication Services	14.2
Utilities	11.4
Energy	7.0
Industrials	5.6
Consumer Staples	3.2
Materials	2.5
Information Technology	2.3
Health Care	0.9
Real Estate	0.7
Total	100.0%

Currency Exposure Diversification	% of Total Investments
Euro	25.3%
United States Dollar	16.4
Australian Dollar	15.2
Canadian Dollar	13.6
British Pound Sterling	13.4
Swedish Krona	5.1
Hong Kong Dollar	2.8
Swiss Franc	2.5
Singapore Dollar	1.7
New Zealand Dollar	1.5
Norwegian Krone	0.9
Danish Krone	0.8
Japanese Yen	0.8
Total	100.0%

First Trust Global Wind Energy ETF (FAN)

Portfolio of Investments June 30, 2018 (Unaudited)

Shares	Description	Value	Shares	Description	Value
	Common Stocks (a) — 99.4%			Common Stocks (a) (Continued)	
	<i>Australia — 4.8%</i>			<i>Portugal — 2.5%</i>	
102,452	AGL Energy Ltd.	\$ 1,704,425	519,770	EDP-Energias de Portugal S.A.	\$ 2,063,760
4,727,608	Infigen Energy (b) (c)	2,309,120			
		<u>4,013,545</u>		<i>South Korea — 0.9%</i>	
	<i>Bermuda — 1.4%</i>		8,782	Dongkuk Structures & Construction Co., Ltd.	35,341
27,086,709	Concord New Energy Group Ltd.	1,191,103	326,731	Unison Co., Ltd. (c)	725,580
					<u>760,921</u>
	<i>Canada — 5.5%</i>			<i>Spain — 12.0%</i>	
286,886	Boralex, Inc., Class A	4,595,762	6,687	Acciona S.A.	553,820
			82,713	Endesa S.A. (b)	1,825,113
	<i>Cayman Islands — 3.7%</i>		235,506	Iberdrola S.A.	1,821,760
2,023,654	China High Speed Transmission Equipment Group Co., Ltd. (b)	3,121,012	437,425	Siemens Gamesa Renewable Energy S.A. (b)	5,877,048
					<u>10,077,741</u>
	<i>China — 13.4%</i>			<i>Sweden — 1.8%</i>	
10,505,009	China Longyuan Power Group Corp., Ltd., Class H	8,462,279	82,889	SKF AB, Class B	1,542,702
463,710	China Suntien Green Energy Corp., Ltd., Class H	133,576			
2,217,051	Xinjiang Goldwind Science & Technology Co., Ltd., Class H (b)	2,698,689		<i>Switzerland — 2.5%</i>	
		<u>11,294,544</u>	71,524	ABB Ltd.	1,567,996
			6,004	BKW AG	388,020
	<i>Denmark — 15.1%</i>		119	Gurit Holding AG	96,853
111,885	Orsted A/S (d)	6,769,271			<u>2,052,869</u>
96,070	Vestas Wind Systems A/S	5,947,954		<i>United States — 12.4%</i>	
		<u>12,717,225</u>	45,156	Alliant Energy Corp.	1,911,002
			93,372	American Superconductor Corp. (b) (c)	653,604
	<i>France — 2.0%</i>		23,164	Duke Energy Corp.	1,831,809
111,141	Engie S.A.	1,704,151	123,687	General Electric Co.	1,683,380
			11,470	NextEra Energy, Inc.	1,915,834
	<i>Germany — 11.4%</i>		38,940	Trinity Industries, Inc.	1,334,084
171,164	E. ON SE	1,829,752	14,501	Woodward, Inc.	1,114,547
302,011	Nordex SE (b) (c)	3,067,688			<u>10,444,260</u>
326,245	PNE AG	868,656		Total Common Stocks — 99.4%	83,575,540
91,482	RWE AG	2,085,910		(Cost \$84,549,772)	
13,195	Siemens AG	1,744,623		Money Market Funds — 0.9%	
		<u>9,596,629</u>	726,922	Goldman Sachs Financial Square Treasury Obligations Fund - Institutional Class - 1.90% (e) (f)	726,922
	<i>Greece — 1.6%</i>		57,271	Morgan Stanley Institutional Liquidity Funds - Treasury Portfolio - Institutional Class - 1.78% (e)	57,271
220,153	Terna Energy S.A.	1,324,039			
				Total Money Market Funds — 0.9%	784,193
	<i>Italy — 3.6%</i>			(Cost \$784,193)	
299,419	Enel S.p.A.	1,663,342			
55,205	Prismian S.p.A.	1,375,112			
		<u>3,038,454</u>			
	<i>Japan — 3.5%</i>				
95,410	Mitsui & Co., Ltd.	1,592,106			
171,504	Toray Industries, Inc.	1,353,877			
		<u>2,945,983</u>			
	<i>Netherlands — 1.3%</i>				
55,601	SIF Holding N.V.	1,090,840			

First Trust Global Wind Energy ETF (FAN)

Portfolio of Investments (Continued) June 30, 2018 (Unaudited)

Principal Value	Description	Value
	Repurchase Agreements — 11.3%	
\$7,208,776	BNP Paribas S.A., 2.10% (e), dated 06/29/18, due 07/02/18, with a maturity value of \$7,210,038. Collateralized by U.S. Treasury Note, interest rate of 2.750%, due 02/15/19. The value of the collateral including accrued interest is \$7,429,615. (f)	\$ 7,208,776
2,304,760	JPMorgan Chase & Co., 2.05% (e), dated 06/29/18, due 07/02/18, with a maturity value of \$2,305,153. Collateralized by U.S. Treasury Notes, interest rates of 1.625% to 1.750%, due 03/15/20 to 05/15/23. The value of the collateral including accrued interest is \$2,362,388. (f)	2,304,760
	Total Repurchase Agreements — 11.3% (Cost \$9,513,536)	9,513,536
	Total Investments — 111.6% (Cost \$94,847,501) (g)	93,873,269
	Net Other Assets and Liabilities — (11.6)%	(9,746,725)
	Net Assets — 100.0%	\$84,126,544

- (a) Portfolio securities are categorized based upon their country of incorporation, which can be different from the country categorization of the Fund's underlying index. For a breakdown of the portfolio securities by sector, please see the Sector Allocation table.
- (b) All or a portion of this security is on loan (see Note 2D - Securities Lending in the Notes to Portfolio of Investments). The aggregate value of such securities is \$9,914,751 and the total value of the collateral held by the Fund is \$10,240,458.
- (c) Non-income producing security.
- (d) This security is restricted in the U.S. and cannot be offered for public sale without first being registered under the Securities Act of 1933, as amended. This security is not restricted on the foreign exchange where it trades freely without any additional registration. As such, it does not require the additional disclosure required of restricted securities.
- (e) Rate shown reflects yield as of June 30, 2018.
- (f) This security serves as collateral for securities on loan.

- (g) Aggregate cost for financial reporting purposes approximates the aggregate cost for federal income tax purposes. As of June 30, 2018, the aggregate gross unrealized appreciation for all investments in which there was an excess of value over tax cost was \$4,838,522 and the aggregate gross unrealized depreciation for all investments in which there was an excess of tax cost over value was \$5,812,754. The net unrealized depreciation was \$974,232.

Valuation Inputs

A summary of the inputs used to value the Fund's investments as of June 30, 2018 is as follows (see Note 2A - Portfolio Valuation in the Notes to Portfolio of Investments):

Level 1 - Quoted Prices

Level 2 - Other Significant Observable Inputs

Level 3 - Significant Unobservable Inputs

	Level 1	Level 2	Level 3
Common Stocks*	\$ 83,575,540	\$ -	\$ -
Money Market Funds	784,193	-	-
Repurchase Agreements	-	9,513,536	-
Total Investments	\$ 84,359,733	\$ 9,513,536	\$ -

* See Portfolio of Investments for country breakout.

All transfers in and out of the Levels during the period are assumed to occur on the last day of the period at their current value. There were no transfers between Levels at June 30, 2018.

Sector Allocation	% of Total Long-Term Investments
Utilities	53.6%
Industrials	44.5
Materials	1.7
Energy	0.2
Total	100.0%

Currency Exposure Diversification	% of Total Investments
Euro	30.8%
United States Dollar	22.1
Hong Kong Dollar	16.6
Danish Krone	13.6
Canadian Dollar	4.9
Australian Dollar	4.3
Japanese Yen	3.1
Swiss Franc	2.2
Swedish Krona	1.6
South Korean Won	0.8
Total	100.0%

First Trust Global Engineering and Construction ETF (FLM)

Portfolio of Investments June 30, 2018 (Unaudited)

Shares	Description	Value	Shares	Description	Value
Common Stocks (a) — 99.4%			Common Stocks (a) (Continued)		
<i>Australia — 3.7%</i>			<i>Japan (Continued)</i>		
10,262	CIMIC Group Ltd.	\$ 321,243	27,000	Toda Corp.	\$ 235,090
62,169	Downer EDI Ltd.	311,935	3,400	Toshiba Plant Systems & Services Corp.	77,818
8,329	Monadelphous Group Ltd.	92,828			5,890,960
		<u>726,006</u>			
<i>Canada — 3.7%</i>			<i>Netherlands — 3.2%</i>		
10,487	SNC-Lavalin Group, Inc.	463,146	5,528	Arcadis N.V.	99,804
10,275	Stantec, Inc.	264,251	13,992	Boskalis Westminster	407,680
		<u>727,397</u>	26,113	Koninklijke BAM Groep N.V.	109,903
					<u>617,387</u>
<i>Cayman Islands — 1.0%</i>			<i>Norway — 0.3%</i>		
193,402	China State Construction International Holdings Ltd.	198,441	5,251	Veidekke ASA	52,804
<i>China — 3.8%</i>			<i>Panama — 1.9%</i>		
416,575	China Communications Construction Co., Ltd., Class H	402,472	19,171	McDermott International, Inc. (c)	376,710
459,227	China Railway Group Ltd., Class H	346,516			
		<u>748,988</u>	<i>Philippines — 0.7%</i>		
<i>Finland — 0.6%</i>			19,020	Manila Electric Co.	126,735
19,399	YIT OYJ (b)	115,650	<i>South Korea — 3.2%</i>		
<i>France — 8.6%</i>			56,037	Daewoo Engineering & Construction Co., Ltd. (c)	295,143
12,328	Bouygues S.A.	531,381	8,150	GS Engineering & Construction Corp.	336,384
4,831	Eiffage S.A.	525,689			<u>631,527</u>
6,446	Vinci S.A.	619,977	<i>Spain — 4.9%</i>		
		<u>1,677,047</u>	14,340	ACS Actividades de Construcción y Servicios S.A.	581,096
<i>Germany — 2.0%</i>			39,246	Obrascon Huarte Lain S.A. (b)	125,624
2,187	HOCHTIEF AG	395,356	30,777	Sacyr S.A. (b)	84,318
<i>Ireland — 2.3%</i>			4,989	Tecnicas Reunidas S.A. (b)	160,744
9,122	Kingspan Group PLC	456,787			<u>951,782</u>
<i>Japan — 30.1%</i>			<i>Sweden — 4.2%</i>		
35,000	Chiyoda Corp.	304,430	9,968	NCC AB, Class B	165,767
16,200	COMSYS Holdings Corp.	430,039	20,884	Peab AB	157,736
24,300	JGC Corp.	490,104	27,360	Skanska AB, Class B	497,302
67,000	Kajima Corp.	519,225			<u>820,805</u>
12,500	Kandenko Co., Ltd.	137,290	<i>United Kingdom — 2.7%</i>		
14,800	Kinden Corp.	241,955	79,957	Balfour Beatty PLC	299,369
4,770	Kumagai Gumi Co., Ltd.	167,595	20,627	Galliford Try PLC	237,788
14,000	Kyowa Exeo Corp.	367,845			<u>537,157</u>
26,600	Maeda Corp.	306,087	<i>United States — 22.5%</i>		
6,100	Maeda Road Construction Co., Ltd.	116,088	13,855	AECOM (c)	457,631
2,900	Nippo Corp.	52,911	4,690	Dycom Industries, Inc. (c)	443,252
8,820	Nishimatsu Construction Co., Ltd.	253,332	6,089	EMCOR Group, Inc.	463,860
49,700	Obayashi Corp.	517,582	11,361	Fluor Corp.	554,189
5,500	Okumura Corp.	179,583	5,896	Granite Construction, Inc.	328,171
38,100	Penta-Ocean Construction Co., Ltd.	255,342	9,094	Jacobs Engineering Group, Inc.	577,378
2,600	Raito Kogyo Co., Ltd.	27,194	22,340	KBR, Inc.	400,333
50,300	Shimizu Corp.	522,013	10,128	MasTec, Inc. (c)	513,996
1,500	SHO-BOND Holdings Co., Ltd.	104,457	14,955	Quanta Services, Inc. (c)	499,497
10,600	Taisei Corp.	584,980			

First Trust Global Engineering and Construction ETF (FLM)

Portfolio of Investments (Continued) June 30, 2018 (Unaudited)

Shares	Description	Value
Common Stocks (a) (Continued)		
United States (Continued)		
9,237	Tutor Perini Corp. (c)	\$ 170,423
		<u>4,408,730</u>
	Total Common Stocks — 99.4%	<u>19,460,269</u>
	(Cost \$16,381,309)	
Money Market Funds — 0.1%		
18,977	Goldman Sachs Financial Square Treasury Obligations Fund - Institutional Class - 1.90% (d) (e)	<u>18,977</u>
	(Cost \$18,977)	

Principal Value	Description	Value
Repurchase Agreements — 1.3%		
\$188,189	BNP Paribas S.A., 2.10% (d), dated 06/29/18, due 07/02/18, with a maturity value of \$188,222. Collateralized by U.S. Treasury Note, interest rate of 2.750%, due 02/15/19. The value of the collateral including accrued interest is \$193,954. (e)	188,189
60,167	JPMorgan Chase & Co., 2.05% (d), dated 06/29/18, due 07/02/18, with a maturity value of \$60,177. Collateralized by U.S. Treasury Notes, interest rates of 1.625% to 1.750%, due 03/15/20 to 05/15/23. The value of the collateral including accrued interest is \$61,671. (e)	<u>60,167</u>
	Total Repurchase Agreements — 1.3%	<u>248,356</u>
	(Cost \$248,356)	
	Total Investments — 100.8%	19,727,602
	(Cost \$16,648,642) (f)	
	Net Other Assets and Liabilities — (0.8)%	<u>(159,572)</u>
	Net Assets — 100.0%	<u>\$19,568,030</u>

- (a) Portfolio securities are categorized based upon their country of incorporation, which can be different from the country categorization of the Fund's underlying index. For a breakdown of the portfolio securities by sector, please see the Sector Allocation table.
- (b) All or a portion of this security is on loan (see Note 2D - Securities Lending in the Notes to Portfolio of Investments). The aggregate value of such securities is \$255,053 and the total value of the collateral held by the Fund is \$267,333.
- (c) Non-income producing security.
- (d) Rate shown reflects yield as of June 30, 2018.
- (e) This security serves as collateral for securities on loan.

- (f) Aggregate cost for financial reporting purposes approximates the aggregate cost for federal income tax purposes. As of June 30, 2018, the aggregate gross unrealized appreciation for all investments in which there was an excess of value over tax cost was \$3,895,239 and the aggregate gross unrealized depreciation for all investments in which there was an excess of tax cost over value was \$816,279. The net unrealized appreciation was \$3,078,960.

Valuation Inputs

A summary of the inputs used to value the Fund's investments as of June 30, 2018 is as follows (see Note 2A - Portfolio Valuation in the Notes to Portfolio of Investments):

Level 1 - Quoted Prices

Level 2 - Other Significant Observable Inputs

Level 3 - Significant Unobservable Inputs

	Level 1	Level 2	Level 3
Common Stocks*	\$19,460,269	\$ -	\$ -
Money Market Funds	18,977	-	-
Repurchase Agreements	-	248,356	-
Total Investments	\$19,479,246	\$ 248,356	\$ -

* See Portfolio of Investments for country breakout.

All transfers in and out of the Levels during the period are assumed to occur on the last day of the period at their current value. There were no transfers between Levels at June 30, 2018.

Sector Allocation	% of Total Long-Term Investments
Industrials	96.6%
Energy	2.8
Utilities	0.6
Total	<u>100.0%</u>

First Trust Global Engineering and Construction ETF (FLM)

Portfolio of Investments (Continued) June 30, 2018 (Unaudited)

<u>Currency Exposure Diversification</u>	<u>% of Total Investments</u>
Japanese Yen	29.9%
United States Dollar	25.6
Euro	21.4
Hong Kong Dollar	4.8
Swedish Krona	4.1
Canadian Dollar	3.7
Australian Dollar	3.7
South Korean Won	3.2
British Pound Sterling	2.7
Philippine Peso	0.6
Norwegian Krone	0.3
Total	<u>100.0%</u>

First Trust NASDAQ® Clean Edge® Smart Grid Infrastructure Index Fund (GRID)

Portfolio of Investments
June 30, 2018 (Unaudited)

Shares	Description	Value
Common Stocks (a) — 99.6%		
<i>Canada — 0.3%</i>		
2,960	Fortis, Inc.	\$ 94,610
<i>China — 0.1%</i>		
4,808	BYD Co., Ltd., Class H	29,140
<i>France — 8.0%</i>		
32,724	Schneider Electric SE	2,729,325
<i>Germany — 4.9%</i>		
5,233	Siemens AG	691,899
23,440	SMA Solar Technology AG	971,204
		<u>1,663,103</u>
<i>Ireland — 1.2%</i>		
2,845	Eaton Corp. PLC	212,635
6,026	Johnson Controls International PLC	201,570
		<u>414,205</u>
<i>Italy — 8.2%</i>		
50,499	Enel S.p.A.	280,534
101,444	Prysmian S.p.A.	2,526,889
		<u>2,807,423</u>
<i>Japan — 5.4%</i>		
1,700	NEC Corp.	46,678
2,000	NGK Insulators Ltd.	35,641
183,300	Osaki Electric Co., Ltd.	1,408,918
17,200	Panasonic Corp.	232,021
36,000	Toshiba Corp. (b)	108,278
		<u>1,831,536</u>
<i>Jersey Island — 7.8%</i>		
28,905	Aptiv PLC	2,648,565
<i>Netherlands — 0.0%</i>		
768	STMicroelectronics N.V.	16,988
<i>Spain — 8.7%</i>		
145,006	Red Electrica Corp., S.A.	2,953,258
<i>Switzerland — 8.0%</i>		
124,300	ABB Ltd.	2,724,985
<i>Taiwan — 0.1%</i>		
3,025	Advantech Co. Ltd.	19,943
<i>United Kingdom — 0.7%</i>		
21,836	National Grid PLC	241,610
<i>United States — 46.2%</i>		
21,504	Advanced Energy Industries, Inc. (b)	1,249,167
2,257	Analog Devices, Inc.	216,492
554	Autoliv, Inc.	79,344
107	AZZ, Inc.	4,649
32,209	Badger Meter, Inc.	1,439,742

Shares	Description	Value
Common Stocks (a) (Continued)		
<i>United States (Continued)</i>		
230	Belden, Inc.	\$ 14,058
16,497	Cisco Systems, Inc.	709,866
56,843	Control4 Corp. (b)	1,381,853
142	Digi International, Inc. (b)	1,874
242	EnerSys	18,063
245,923	Enphase Energy, Inc. (b) (c)	1,655,062
118	ESCO Technologies, Inc.	6,809
50,040	General Electric Co.	681,044
4,764	Honeywell International, Inc.	686,254
296	Hubbell, Inc.	31,299
4,986	International Business Machines Corp.	696,544
24,678	Itron, Inc. (b)	1,481,914
377	MasTec, Inc. (b)	19,133
36,095	MYR Group, Inc. (b)	1,279,929
2,794	NVIDIA Corp.	661,899
15,081	Oracle Corp.	664,469
39,132	Quanta Services, Inc. (b)	1,307,009
25,231	SolarEdge Technologies, Inc. (b)	1,207,303
653	Tesla, Inc. (b) (c)	223,946
110	Valmont Industries, Inc.	16,583
244	WESCO International, Inc. (b)	13,932
		<u>15,748,237</u>
Total Common Stocks — 99.6%		<u>33,922,928</u>
(Cost \$32,125,671)		
Money Market Funds — 0.1%		
34,267	Goldman Sachs Financial Square Treasury Obligations Fund - Institutional Class - 1.90% (d) (e)	34,267
		(Cost \$34,267)

Principal Value	Description	Value
Repurchase Agreements — 1.3%		
\$339,822	BNP Paribas S.A., 2.10% (d), dated 06/29/18, due 07/02/18, with a maturity value of \$339,881. Collateralized by U.S. Treasury Note, interest rate of 2.750%, due 02/15/19. The value of the collateral including accrued interest is \$350,232. (e)	339,822

First Trust NASDAQ® Clean Edge® Smart Grid Infrastructure Index Fund (GRID)

**Portfolio of Investments (Continued)
June 30, 2018 (Unaudited)**

Principal Value	Description	Value
	Repurchase Agreements (Continued)	
\$108,647	JPMorgan Chase & Co., 2.05% (d), dated 06/29/18, due 07/02/18, with a maturity value of \$108,665. Collateralized by U.S. Treasury Notes, interest rates of 1.625% to 1.750%, due 03/15/20 to 05/15/23. The value of the collateral including accrued interest is \$111,363. (e)	\$ 108,647
	Total Repurchase Agreements — 1.3% (Cost \$448,469)	448,469
	Total Investments — 101.0% (Cost \$32,608,407) (f)	34,405,664
	Net Other Assets and Liabilities — (1.0)%	(353,753)
	Net Assets — 100.0%	\$34,051,911

- (a) Portfolio securities are categorized based upon their country of incorporation, which can be different from the country categorization of the Fund's underlying index. For a breakdown of the portfolio securities by sector, please see the Sector Allocation table.
- (b) Non-income producing security.
- (c) All or a portion of this security is on loan (see Note 2D - Securities Lending in the Notes to Portfolio of Investments). The aggregate value of such securities is \$453,993 and the total value of the collateral held by the Fund is \$482,736.
- (d) Rate shown reflects yield as of June 30, 2018.
- (e) This security serves as collateral for securities on loan.
- (f) Aggregate cost for financial reporting purposes approximates the aggregate cost for federal income tax purposes. As of June 30, 2018, the aggregate gross unrealized appreciation for all investments in which there was an excess of value over tax cost was \$3,012,547 and the aggregate gross unrealized depreciation for all investments in which there was an excess of tax cost over value was \$1,215,290. The net unrealized appreciation was \$1,797,257.

Valuation Inputs

A summary of the inputs used to value the Fund's investments as of June 30, 2018 is as follows (see Note 2A - Portfolio Valuation in the Notes to Portfolio of Investments):

- Level 1 - Quoted Prices
Level 2 - Other Significant Observable Inputs
Level 3 - Significant Unobservable Inputs

	Level 1	Level 2	Level 3
Common Stocks* \$ 33,922,928	\$	-	\$ -
Money Market Funds	34,267	-	-
Repurchase Agreements	-	448,469	-
Total Investments	\$ 33,957,195	\$ 448,469	\$ -

* See Portfolio of Investments for country breakout.

All transfers in and out of the Levels during the period are assumed to occur on the last day of the period at their current value. There were no transfers between Levels at June 30, 2018.

Sector Allocation	% of Total Long -Term Investments
Industrials	44.1%
Information Technology	35.9
Utilities	10.5
Consumer Discretionary	9.5
Total	100.0%

Currency Exposure Diversification	% of Total Investments
United States Dollar	56.1%
Euro	29.5
Swiss Franc	7.9
Japanese Yen	5.3
British Pound Sterling	0.7
Canadian Dollar	0.3
Hong Kong Dollar	0.1
New Taiwan Dollar	0.1
Total	100.0%

First Trust Indxx Global Natural Resources Income ETF (FTRI)

Portfolio of Investments June 30, 2018 (Unaudited)

Shares	Description	Value	Shares	Description	Value
Common Stocks (a) — 99.5%			Common Stocks (a) (Continued)		
Australia — 8.3%			Japan — 0.5%		
68,915	Alumina Ltd.	\$ 142,801	2,700	Nippon Paper Industries Co., Ltd.	\$ 43,116
42,176	Fortescue Metals Group Ltd.	137,022	Malaysia — 0.2%		
7,266	Inghams Group Ltd.	20,541	53,700	FGV Holdings Bhd	20,074
16,165	Woodside Petroleum Ltd.	424,205	Norway — 3.5%		
		<u>724,569</u>	12,004	Marine Harvest ASA	239,067
Brazil — 0.4%			1,518	Salmar ASA	63,707
1,819	Cia de Saneamento de Minas Gerais-COPASA	19,402	Portugal — 0.2%		
1,288	SLC Agricola S.A.	16,962	1,724	Altri S.G.P.S. S.A.	17,415
		<u>36,364</u>	Russia — 6.8%		
Canada — 3.0%			51,983	Magnitogorsk Iron & Steel Works PJSC	35,220
10,396	ARC Resources Ltd.	107,388	2,829	Novolipetsk Steel PJSC, GDR	69,056
1,815	Russel Metals, Inc.	37,096	5,968	Severstal PJSC, GDR	87,312
3,262	Vermilion Energy, Inc.	117,465	37,815	Tatneft PJSC	407,015
		<u>261,949</u>	Singapore — 1.4%		
Cayman Islands — 0.3%			53,500	Wilmar International Ltd.	120,154
41,805	China Zhongwang Holdings Ltd.	22,113	South Africa — 1.2%		
Chile — 0.5%			2,861	African Rainbow Minerals Ltd.	22,755
77,283	Aguas Andinas S.A., Class A	42,214	923	Assore Ltd.	19,685
China — 1.5%			7,139	Exxaro Resources Ltd.	65,418
52,000	Yanzhou Coal Mining Co., Ltd., Class H	68,002	South Korea — 3.7%		
170,000	Zijin Mining Group Co., Ltd., Class H	65,005	1,778	SK Innovation Co., Ltd.	322,257
		<u>133,007</u>	Taiwan — 0.3%		
Finland — 4.4%			20,585	Taiwan Fertilizer Co., Ltd.	28,256
10,687	UPM-Kymmene OYJ	382,147	Thailand — 0.5%		
France — 15.5%			89,200	Thai Union Group PCL	42,540
9,904	Suez	128,440	Turkey — 0.9%		
14,545	TOTAL S.A., ADR	880,845	36,778	Eregli Demir ve Celik Fabrikalari TAS	81,660
16,245	Veolia Environnement S.A.	347,737	United Kingdom — 25.8%		
		<u>1,357,022</u>	12,346	Pennon Group PLC	129,436
Hong Kong — 1.5%			14,878	Rio Tinto PLC	824,876
83,546	Guangdong Investment Ltd.	132,684	12,982	Royal Dutch Shell PLC, Class A, ADR	898,744
India — 2.5%			6,961	Severn Trent PLC	181,852
21,880	National Aluminium Co., Ltd.	20,662	19,961	United Utilities Group PLC	201,054
8,152	Oil India Ltd.	24,968	2,333	Vedanta Resources PLC	19,915
12,773	Vedanta Ltd., ADR	173,713	United States — 15.6%		
		<u>219,343</u>	5,214	Alliance Resource Partners, L.P. (b)	95,677
Indonesia — 1.0%			10,936	Exxon Mobil Corp.	904,735
403,863	Adaro Energy Tbk PT	50,448			
90,141	Bukit Asam Tbk PT	24,973			
10,654	Indo Tambangraya Megah Tbk PT	16,635			
		<u>92,056</u>			

First Trust Indxx Global Natural Resources Income ETF (FTRI)

Portfolio of Investments (Continued) June 30, 2018 (Unaudited)

Shares	Description	Value
Common Stocks (a) (Continued)		
<i>United States (Continued)</i>		
6,915	International Paper Co.	\$ 360,133
		<u>1,360,545</u>
	Total Investments — 99.5%	8,704,597
	(Cost \$7,922,176) (c)	
	Net Other Assets and Liabilities — 0.5%	<u>41,968</u>
	Net Assets — 100.0%	<u>\$8,746,565</u>

- (a) Portfolio securities are categorized based upon their country of incorporation, which can be different from the country categorization of the Fund's underlying index. For a breakdown of the portfolio securities by sector, please see the Sector Allocation table.
- (b) Security is a Master Limited Partnership ("MLP").
- (c) Aggregate cost for financial reporting purposes approximates the aggregate cost for federal income tax purposes. As of June 30, 2018, the aggregate gross unrealized appreciation for all investments in which there was an excess of value over tax cost was \$1,108,475 and the aggregate gross unrealized depreciation for all investments in which there was an excess of tax cost over value was \$326,054. The net unrealized appreciation was \$782,421.

ADR - American Depositary Receipt

GDR - Global Depositary Receipt

Valuation Inputs

A summary of the inputs used to value the Fund's investments as of June 30, 2018 is as follows (see Note 2A - Portfolio Valuation in the Notes to Portfolio of Investments):

Level 1 - Quoted Prices

Level 2 - Other Significant Observable Inputs

Level 3 - Significant Unobservable Inputs

	Level 1	Level 2	Level 3
Common Stocks*	\$ 8,704,597	\$ —	\$ —

* See Portfolio of Investments for country breakout.

All transfers in and out of the Levels during the period are assumed to occur on the last day of the period at their current value. There were no transfers between Levels at June 30, 2018.

Sector Allocation	% of Total Long-Term Investments
Energy	50.7%
Materials	29.3
Utilities	13.6
Consumer Staples	6.0
Industrials	0.4
Total	<u>100.0%</u>

Currency Exposure Diversification	% of Total Investments
United States Dollar	41.2%
British Pound Sterling	15.6
Euro	10.1
Australian Dollar	8.3
Russian Ruble	5.1
South Korean Won	3.7
Norwegian Krone	3.5
Hong Kong Dollar	3.3
Canadian Dollar	1.7
Singapore Dollar	1.4
South African Rand	1.2
Indonesian Rupiah	1.1
Turkish Lira	0.9
Indian Rupee	0.5
Japanese Yen	0.5
Thai Baht	0.5
Chilean Peso	0.5
Brazilian Real	0.4
New Taiwan Dollar	0.3
Malaysian Ringgit	0.2
Total	<u>100.0%</u>

First Trust Indxx Global Agriculture ETF (FTAG)

Portfolio of Investments June 30, 2018 (Unaudited)

Shares	Description	Value
Common Stocks (a) — 99.9%		
Australia — 1.8%		
3,949	GrainCorp Ltd., Class A	\$ 22,445
28,664	Incitec Pivot Ltd.	77,002
5,655	Nufarm Ltd.	37,079
		<u>136,526</u>
Belgium — 0.4%		
744	Tessenderlo Group S.A. (b)	29,019
Bermuda — 2.2%		
2,431	Bunge Ltd.	169,465
Canada — 4.8%		
6,716	Nutrien Ltd.	365,366
Chile — 1.3%		
2,077	Sociedad Quimica y Minera de Chile S.A., ADR	99,800
China — 0.2%		
31,002	China BlueChemical Ltd., Class H	11,420
Germany — 24.4%		
7,849	BASF SE	750,793
6,762	Bayer AG	745,051
8,041	Evonik Industries AG	275,417
3,303	K+S AG	81,581
		<u>1,852,842</u>
India — 6.6%		
7,194	Chambal Fertilizers and Chemicals Ltd.	16,238
5,059	Coromandel International Ltd.	29,062
2,116	Escorts Ltd.	26,920
21,462	Mahindra & Mahindra Ltd.	281,200
2,370	PI Industries Ltd.	26,049
4,393	Tata Chemicals Ltd.	44,744
8,792	UPL Ltd.	79,406
		<u>503,619</u>
Japan — 9.8%		
21,300	Kubota Corp.	335,329
3,500	Mitsui Chemicals, Inc.	93,257
2,600	Nissan Chemical Corp.	121,411
800	Sakata Seed Corp.	30,276
29,000	Sumitomo Chemical Co., Ltd.	164,494
		<u>744,767</u>
Luxembourg — 0.2%		
2,023	Adecoagro S.A. (b)	16,083
Malaysia — 3.8%		
138,001	Petronas Chemicals Group Bhd	287,310
Netherlands — 4.6%		
23,426	CNH Industrial N.V.	246,676
3,636	OCI N.V. (b)	98,213
		<u>344,889</u>

Shares	Description	Value
Common Stocks (a) (Continued)		
Norway — 2.6%		
4,715	Yara International ASA	\$ 195,678
Russia — 2.2%		
2,235	PhosAgro PJSC	80,786
50,664	Uralkali PJSC (b)	83,941
		<u>164,727</u>
Singapore — 3.3%		
110,500	Wilmar International Ltd.	248,169
Switzerland — 0.8%		
177	Bucher Industries AG	59,411
Taiwan — 0.3%		
16,911	Taiwan Fertilizer Co., Ltd.	23,213
Turkey — 0.1%		
925	Turk Traktor ve Ziraat Makineleri AS	10,470
United States — 30.5%		
1,373	AGCO Corp.	83,369
4,027	CF Industries Holdings, Inc.	178,799
4,994	Deere & Co.	698,161
11,306	DowDuPont, Inc.	745,291
2,321	FMC Corp.	207,056
6,651	Mosaic (The) Co.	186,561
619	Raven Industries, Inc.	23,801
955	Scotts Miracle-Gro (The) Co.	79,418
1,830	Toro (The) Co.	110,257
		<u>2,312,713</u>
Total Investments — 99.9%		7,575,487
(Cost \$7,079,217) (c)		
Net Other Assets and Liabilities — 0.1%		9,859
Net Assets — 100.0%		<u>\$7,585,346</u>

- (a) Portfolio securities are categorized based upon their country of incorporation, which can be different from the country categorization of the Fund's underlying index. For a breakdown of the portfolio securities by sector, please see the Sector Allocation table.
- (b) Non-income producing security.
- (c) Aggregate cost for financial reporting purposes approximates the aggregate cost for federal income tax purposes. As of June 30, 2018, the aggregate gross unrealized appreciation for all investments in which there was an excess of value over tax cost was \$662,799 and the aggregate gross unrealized depreciation for all investments in which there was an excess of tax cost over value was \$166,529. The net unrealized appreciation was \$496,270.

ADR - American Depositary Receipt

First Trust Indxx Global Agriculture ETF (FTAG)

Portfolio of Investments (Continued) June 30, 2018 (Unaudited)

Valuation Inputs

A summary of the inputs used to value the Fund's investments as of June 30, 2018 is as follows (see Note 2A - Portfolio Valuation in the Notes to Portfolio of Investments):

Level 1 - Quoted Prices

Level 2 - Other Significant Observable Inputs

Level 3 - Significant Unobservable Inputs

	Level 1	Level 2	Level 3
Common Stocks*	\$ 7,575,487	\$ -	\$ -

* See Portfolio of Investments for country breakout.

All transfers in and out of the Levels during the period are assumed to occur on the last day of the period at their current value. There were no transfers between Levels at June 30, 2018.

Sector Allocation	% of Total Long-Term Investments
Materials	59.0%
Industrials	21.1
Health Care	9.8
Consumer Staples	6.4
Consumer Discretionary	3.7
Total	<u>100.0%</u>

Currency Exposure Diversification	% of Total Investments
United States Dollar	37.6%
Euro	26.1
Japanese Yen	9.8
Indian Rupee	6.6
Canadian Dollar	4.8
Malaysian Ringgit	3.8
Singapore Dollar	3.3
Norwegian Krone	2.6
Russian Ruble	2.2
Australian Dollar	1.8
Swiss Franc	0.8
New Taiwan Dollar	0.3
Hong Kong Dollar	0.2
Turkish Lira	0.1
Total	<u>100.0%</u>

First Trust BICK Index Fund (BICK)

Portfolio of Investments (Continued) June 30, 2018 (Unaudited)

Shares	Description	Value
Common Stocks (a) (Continued)		
South Korea (Continued)		
114,167	LG Display Co., Ltd.	\$ 1,874,613
27,371	LG Electronics, Inc.	2,038,397
6,879	Lotte Chemical Corp.	2,147,951
3,789	NAVER Corp.	2,593,995
7,465	POSCO	2,203,665
5,826	Samsung Biologics Co., Ltd. (b) (c)	2,179,849
20,195	Samsung C&T Corp.	2,111,007
18,915	Samsung Electro-Mechanics Co., Ltd.	2,520,303
49,990	Samsung Electronics Co., Ltd.	2,092,448
12,640	Samsung SDI Co., Ltd.	2,427,061
57,931	Shinhan Financial Group Co., Ltd.	2,250,706
31,485	SillaJen, Inc. (b)	2,070,750
27,135	SK Hynix, Inc.	2,086,559
12,302	SK Innovation Co., Ltd.	2,229,703
		<u>55,642,542</u>
United Kingdom — 1.6%		
415,845	Vedanta Resources PLC	<u>3,549,709</u>
	Total Investments — 99.8%	221,748,418
	(Cost \$223,692,415) (e)	
	Net Other Assets and Liabilities — 0.2%	<u>549,967</u>
	Net Assets — 100.0%	<u>\$222,298,385</u>

- (a) Portfolio securities are categorized based upon their country of incorporation, which can be different from the country categorization of the Fund's underlying index. For a breakdown of the portfolio securities by sector, please see the Sector Allocation table.
- (b) Non-income producing security.
- (c) This security is restricted in the U.S. and cannot be offered for public sale without first being registered under the Securities Act of 1933, as amended. This security is not restricted on the foreign exchange where it trades freely without any additional registration. As such, it does not require the additional disclosure required of restricted securities.
- (d) Non-income producing security which makes payment-in-kind ("PIK") distributions. For the fiscal year-to-date period (October 1, 2017 to June 30, 2018), the Fund received 0 and 239 shares of Celltrion Healthcare Co., Ltd. and Celltrion, Inc., respectively.

- (e) Aggregate cost for financial reporting purposes approximates the aggregate cost for federal income tax purposes. As of June 30, 2018, the aggregate gross unrealized appreciation for all investments in which there was an excess of value over tax cost was \$20,651,726 and the aggregate gross unrealized depreciation for all investments in which there was an excess of tax cost over value was \$22,595,723. The net unrealized depreciation was \$1,943,997.

ADR - American Depositary Receipt

GDR - Global Depositary Receipt

Valuation Inputs

A summary of the inputs used to value the Fund's investments as of June 30, 2018 is as follows (see Note 2A - Portfolio Valuation in the Notes to Portfolio of Investments):

- Level 1 - Quoted Prices
Level 2 - Other Significant Observable Inputs
Level 3 - Significant Unobservable Inputs

	Level 1	Level 2	Level 3
Common Stocks*	\$221,748,418	\$ -	\$ -

* See Portfolio of Investments for country breakout.

All transfers in and out of the Levels during the period are assumed to occur on the last day of the period at their current value. There were no transfers between Levels at June 30, 2018.

Sector Allocation	% of Total Long-Term Investments
Financials	21.7%
Information Technology	21.0
Consumer Discretionary	20.2
Materials	9.2
Energy	7.7
Health Care	6.2
Industrials	5.1
Consumer Staples	3.9
Telecommunication Services	2.0
Real Estate	2.0
Utilities	1.0
Total	<u>100.0%</u>

First Trust Nasdaq Smartphone Index Fund (FONE)

Portfolio of Investments June 30, 2018 (Unaudited)

Shares	Description	Value
	Common Stocks (a) — 99.7%	
	Bermuda — 2.2%	
14,778	Marvell Technology Group Ltd.	\$ 316,840
	Canada — 2.7%	
40,361	BlackBerry Ltd. (b)	389,484
	Cayman Islands — 2.7%	
2,565,515	FIH Mobile Ltd. (b)	398,941
	China — 2.0%	
49,176	BYD Co., Ltd., Class H (c)	298,042
	Finland — 3.3%	
82,465	Nokia OYJ, ADR	474,174
	France — 0.8%	
6,648	Orange S.A.	111,368
	Germany — 0.8%	
7,405	Deutsche Telekom AG	114,753
	Guernsey — 2.1%	
4,719	Amdocs Ltd.	312,351
	Hong Kong — 4.1%	
12,838	China Mobile Ltd.	114,052
900,000	Lenovo Group Ltd.	487,535
		601,587
	Italy — 0.7%	
142,447	Telecom Italia S.p.A. (b)	106,031
	Japan — 11.3%	
4,250	KDDI Corp.	116,350
8,000	Kyocera Corp.	451,393
4,370	NTT DOCOMO, Inc.	111,406
1,600	SoftBank Group Corp.	115,222
10,100	Sony Corp.	516,700
113,000	Toshiba Corp. (b)	339,873
		1,650,944
	Netherlands — 2.1%	
13,394	STMicroelectronics N.V.	298,910
	Russia — 0.7%	
11,928	Mobile TeleSystems PJSC, ADR	105,324
	Singapore — 3.3%	
34,375	Flex Ltd. (b)	485,031
	South Korea — 6.5%	
8,756	KT Corp., ADR	116,280
5,558	LG Electronics, Inc.	413,920
10,152	Samsung Electronics Co., Ltd.	424,935
		955,135
	Spain — 0.8%	
12,971	Telefonica S.A.	110,259

Shares	Description	Value
	Common Stocks (a) (Continued)	
	Sweden — 2.3%	
43,953	Telefonaktiebolaget LM Ericsson, Class B	\$ 339,876
	Taiwan — 12.7%	
244,125	HTC Corp. (b)	455,605
589,926	Inventec Corp.	463,411
225,999	Pegatron Corp.	464,770
634,400	Wistron Corp.	471,298
		1,855,084
	United Kingdom — 0.8%	
44,767	Vodafone Group PLC	108,603
	United States — 37.8%	
293	Alphabet, Inc., Class C (b)	326,885
3,276	Analog Devices, Inc.	314,234
2,555	Apple, Inc.	472,956
3,535	AT&T, Inc.	113,509
9,446	CEVA, Inc. (b)	285,269
13,810	Ciena Corp. (b)	366,103
3,056	Crown Castle International Corp.	329,498
5,767	Intel Corp.	286,678
5,427	Maxim Integrated Products, Inc.	318,348
5,527	Micron Technology, Inc. (b)	289,836
2,965	Motorola Solutions, Inc.	345,037
5,477	QUALCOMM, Inc.	307,369
2,014	SBA Communications Corp. (b)	332,552
3,228	Skyworks Solutions, Inc.	311,986
7,572	Synaptics, Inc. (b)	381,402
2,844	Texas Instruments, Inc.	313,551
2,397	Verizon Communications, Inc.	120,593
4,674	Xilinx, Inc.	305,025
		5,520,831
	Total Common Stocks — 99.7%	14,553,568
	(Cost \$13,256,212)	
	Money Market Funds — 0.1%	
16,238	Goldman Sachs Financial Square Treasury Obligations Fund - Institutional Class - 1.90% (d) (e)	16,238
	(Cost \$16,238)	

First Trust Nasdaq Smartphone Index Fund (FONE)

Portfolio of Investments (Continued) June 30, 2018 (Unaudited)

Principal Value	Description	Value
	Repurchase Agreements — 1.5%	
\$ 161,028	BNP Paribas S.A., 2.10% (d), dated 06/29/18, due 07/02/18, with a maturity value of \$161,056. Collateralized by U.S. Treasury Note, interest rate of 2.750%, due 02/15/19. The value of the collateral including accrued interest is \$165,961. (e)	\$ 161,028
51,483	JPMorgan Chase & Co., 2.05% (d), dated 06/29/18, due 07/02/18, with a maturity value of \$51,492. Collateralized by U.S. Treasury Notes, interest rates of 1.625% to 1.750%, due 03/15/20 to 05/15/23. The value of the collateral including accrued interest is \$52,770. (e)	51,483
	Total Repurchase Agreements — 1.5%	212,511
	(Cost \$212,511)	
	Total Investments — 101.3%	14,782,317
	(Cost \$13,484,961) (f)	
	Net Other Assets and Liabilities — (1.3)%	(183,542)
	Net Assets — 100.0%	<u>\$ 14,598,775</u>

- (a) Portfolio securities are categorized based upon their country of incorporation, which can be different from the country categorization of the Fund's underlying index. For a breakdown of the portfolio securities by sector, please see the Sector Allocation table.
- (b) Non-income producing security.
- (c) All or a portion of this security is on loan (see Note 2D - Securities Lending in the Notes to Portfolio of Investments). The aggregate value of such securities is \$216,622 and the total value of the collateral held by the Fund is \$228,749.
- (d) Rate shown reflects yield as of June 30, 2018.
- (e) This security serves as collateral for securities on loan.
- (f) Aggregate cost for financial reporting purposes approximates the aggregate cost for federal income tax purposes. As of June 30, 2018, the aggregate gross unrealized appreciation for all investments in which there was an excess of value over tax cost was \$1,902,917 and the aggregate gross unrealized depreciation for all investments in which there was an excess of tax cost over value was \$605,561. The net unrealized appreciation was \$1,297,356.

ADR - American Depositary Receipt

Valuation Inputs

A summary of the inputs used to value the Fund's investments as of June 30, 2018 is as follows (see Note 2A - Portfolio Valuation in the Notes to Portfolio of Investments):

Level 1 - Quoted Prices

Level 2 - Other Significant Observable Inputs

Level 3 - Significant Unobservable Inputs

	Level 1	Level 2	Level 3
Common Stocks*	\$ 14,553,568	\$ -	\$ -
Money Market Funds	16,238	-	-
Repurchase Agreements	-	212,511	-
Total Investments	\$ 14,569,806	\$ 212,511	\$ -

* See Portfolio of Investments for country breakout.

All transfers in and out of the Levels during the period are assumed to occur on the last day of the period at their current value. There were no transfers between Levels at June 30, 2018.

Sector Allocation	% of Total Long-Term Investments
Information Technology	74.6%
Telecommunication Services	10.1
Consumer Discretionary	8.4
Real Estate	4.6
Industrials	2.3
Total	100.0%

Currency Exposure Diversification	% of Total Investments
United States Dollar	53.8%
New Taiwan Dollar	12.5
Japanese Yen	11.2
Hong Kong Dollar	8.8
South Korean Won	5.7
Euro	5.0
Swedish Krona	2.3
British Pound Sterling	0.7
Total	100.0%

First Trust NASDAQ Global Auto Index Fund (CARZ)

Portfolio of Investments
June 30, 2018 (Unaudited)

Shares	Description	Value
	Common Stocks (a) — 99.4%	
	Bermuda — 1.4%	
147,592	Brilliance China Automotive Holdings Ltd.	\$ 266,379
	Cayman Islands — 4.0%	
41,869	China Harmony New Energy Auto Holding Ltd.	17,984
276,153	Geely Automobile Holdings Ltd.	716,289
		<u>734,273</u>
	China — 4.6%	
119,916	AviChina Industry & Technology Co., Ltd., Class H	71,379
84,056	BAIC Motor Corp., Ltd., Class H (b)	80,353
39,583	BYD Co., Ltd., Class H (c)	239,902
41,045	Chongqing Changan Automobile Co., Ltd., Class B	41,486
120,666	Dongfeng Motor Group Co., Ltd., Class H	127,655
178,785	Great Wall Motor Co., Ltd., Class H	136,728
161,496	Guangzhou Automobile Group Co., Ltd., Class H	157,881
		<u>855,384</u>
	France — 7.7%	
32,835	Peugeot S.A.	750,023
8,134	Renault S.A. (c)	691,805
		<u>1,441,828</u>
	Germany — 18.1%	
7,872	Bayerische Motoren Werke AG	713,647
21,794	Daimler AG	1,403,117
8,820	Porsche Automobil Holding SE (Preference Shares)	561,969
4,176	Volkswagen AG (Preference Shares)	693,570
		<u>3,372,303</u>
	Italy — 0.1%	
8,458	Piaggio & C. S.p.A.	21,276
	Japan — 34.9%	
49,435	Honda Motor Co., Ltd.	1,452,487
34,559	Mazda Motor Corp.	424,515
39,500	Mitsubishi Motors Corp.	315,030
78,876	Nissan Motor Co., Ltd.	767,993
2,400	Nissan Shatai Co., Ltd.	21,872
25,565	Subaru Corp.	744,679
13,659	Suzuki Motor Corp.	754,783
24,676	Toyota Motor Corp.	1,598,039
17,112	Yamaha Motor Co., Ltd.	430,601
		<u>6,509,999</u>
	Malaysia — 0.2%	
18,193	UMW Holdings Bhd	26,887

Shares	Description	Value
	Common Stocks (a) (Continued)	
	South Korea — 5.7%	
6,084	Hyundai Motor Co.	\$ 685,098
13,776	Kia Motors Corp.	381,328
		<u>1,066,426</u>
	Taiwan — 0.2%	
49,831	Yulon Motor Co., Ltd.	34,486
	United States — 22.5%	
133,801	Ford Motor Co.	1,481,177
36,749	General Motors Co.	1,447,911
7,478	Harley-Davidson, Inc.	314,674
2,756	Tesla, Inc. (c) (d)	945,170
		<u>4,188,932</u>
	Total Common Stocks — 99.4%	<u>18,518,173</u>
	(Cost \$20,046,010)	
	Money Market Funds — 0.6%	
111,094	Goldman Sachs Financial Square Treasury Obligations Fund - Institutional Class - 1.90% (e) (f)	111,094
	(Cost \$111,094)	
	Principal Value	Description
		Value
	Repurchase Agreements — 7.8%	
\$1,101,705	BNP Paribas S.A., 2.10% (e), dated 06/29/18, due 07/02/18, with a maturity value of \$1,101,897. Collateralized by U.S. Treasury Note, interest rate of 2.750%, due 02/15/19. The value of the collateral including accrued interest is \$1,135,455. (f)	1,101,705
352,232	JPMorgan Chase & Co., 2.05% (e), dated 06/29/18, due 07/02/18, with a maturity value of \$352,292. Collateralized by U.S. Treasury Notes, interest rates of 1.625% to 1.750%, due 03/15/20 to 05/15/23. The value of the collateral including accrued interest is \$361,040. (f)	352,232
	Total Repurchase Agreements — 7.8%	<u>1,453,937</u>
	(Cost \$1,453,937)	
	Total Investments — 107.8%	20,083,204
	(Cost \$21,611,041) (g)	
	Net Other Assets and Liabilities — (7.8)%	<u>(1,444,567)</u>
	Net Assets — 100.0%	<u>\$18,638,637</u>

First Trust NASDAQ Global Auto Index Fund (CARZ)

Portfolio of Investments (Continued) June 30, 2018 (Unaudited)

- (a) Portfolio securities are categorized based upon their country of incorporation, which can be different from the country categorization of the Fund's underlying index. For a breakdown of the portfolio securities by sector, please see the Sector Allocation table.
- (b) This security is restricted in the U.S. and cannot be offered for public sale without first being registered under the Securities Act of 1933, as amended. This security is not restricted on the foreign exchange where it trades freely without any additional registration. As such, it does not require the additional disclosure required of restricted securities.
- (c) All or a portion of this security is on loan (see Note 2D - Securities Lending in the Notes to Portfolio of Investments). The aggregate value of such securities is \$1,489,468 and the total value of the collateral held by the Fund is \$1,565,031.
- (d) Non-income producing security.
- (e) Rate shown reflects yield as of June 30, 2018.
- (f) This security serves as collateral for securities on loan.
- (g) Aggregate cost for financial reporting purposes approximates the aggregate cost for federal income tax purposes. As of June 30, 2018, the aggregate gross unrealized appreciation for all investments in which there was an excess of value over tax cost was \$1,219,767 and the aggregate gross unrealized depreciation for all investments in which there was an excess of tax cost over value was \$2,747,604. The net unrealized depreciation was \$1,527,837.

Valuation Inputs

A summary of the inputs used to value the Fund's investments as of June 30, 2018 is as follows (see Note 2A - Portfolio Valuation in the Notes to Portfolio of Investments):

Level 1 - Quoted Prices

Level 2 - Other Significant Observable Inputs

Level 3 - Significant Unobservable Inputs

	Level 1	Level 2	Level 3
Common Stocks*	\$ 18,518,173	\$ -	\$ -
Money Market Funds	111,094	-	-
Repurchase Agreements	-	1,453,937	-
Total Investments	\$ 18,629,267	\$ 1,453,937	\$ -

* See Portfolio of Investments for country breakout.

All transfers in and out of the Levels during the period are assumed to occur on the last day of the period at their current value. As of June 30, 2018, the Fund transferred common stocks valued at \$114,452 from Level 2 to Level 1 of the fair value hierarchy. The common stocks that transferred from Level 2 to Level 1 did so as a result of being priced on the primary exchange.

Sector Allocation	% of Total Long-Term Investments
Consumer Discretionary	99.6%
Industrials	0.4
Total	100.0%

Currency Exposure Diversification	% of Total Investments
Japanese Yen	32.4%
United States Dollar	28.7
Euro	24.1
Hong Kong Dollar	9.2
South Korean Won	5.3
New Taiwan Dollar	0.2
Malaysian Ringgit	0.1
Total	100.0%

First Trust Cloud Computing ETF (SKYY)

Portfolio of Investments June 30, 2018 (Unaudited)

Shares	Description	Value
	Common Stocks (a) — 99.5%	
	Canada — 4.4%	
2,063,142	Open Text Corp.	\$ 72,601,967
	Germany — 4.5%	
637,839	SAP SE, ADR	73,772,459
	India — 1.3%	
4,329,191	Wipro Ltd., ADR	20,736,825
	Israel — 1.2%	
204,544	Check Point Software Technologies Ltd. (b)	19,979,858
	United States — 88.1%	
280,839	Activision Blizzard, Inc.	21,433,633
79,889	Adobe Systems, Inc. (b)	19,477,737
954,382	Akamai Technologies, Inc. (b)	69,889,394
65,396	Alphabet, Inc., Class A (b)	73,844,509
44,144	Amazon.com, Inc. (b)	75,035,971
216,176	Apple, Inc.	40,016,339
557,201	CA, Inc.	19,864,216
1,684,423	Cisco Systems, Inc.	72,480,722
181,277	Equinix, Inc.	77,929,170
415,580	F5 Networks, Inc. (b)	71,666,771
375,125	Facebook, Inc., Class A (b)	72,894,290
2,650,666	Hewlett Packard Enterprise Co.	38,726,230
285,868	International Business Machines Corp.	39,935,760
98,777	Intuit, Inc.	20,180,635
235,835	j2 Global, Inc.	20,425,669
2,700,515	Juniper Networks, Inc.	74,048,121
408,701	Microsoft Corp.	40,302,006
1,053,005	NetApp, Inc.	82,692,483
204,612	Netflix, Inc. (b)	80,091,275
737,569	NetScout Systems, Inc. (b)	21,905,799
1,539,850	Oracle Corp.	67,845,791
442,931	Red Hat, Inc. (b)	59,516,638
556,262	salesforce.com, Inc. (b)	75,874,137
1,804,401	Teradata Corp. (b)	72,446,700
523,288	VMware, Inc., Class A (b)	76,907,637
16,350,371	Zynga, Inc., Class A (b)	66,546,010
		<u>1,451,977,643</u>
	Total Investments — 99.5% (Cost \$1,327,190,250) (c)	1,639,068,752
	Net Other Assets and Liabilities — 0.5%	<u>8,467,257</u>
	Net Assets — 100.0%	<u>\$1,647,536,009</u>

- (a) Portfolio securities are categorized based upon their country of incorporation, which can be different from the country categorization of the Fund's underlying index. For a breakdown of the portfolio securities by sector, please see the Sector Allocation table.
- (b) Non-income producing security.
- (c) Aggregate cost for financial reporting purposes approximates the aggregate cost for federal income tax purposes. As of June 30, 2018, the aggregate gross unrealized appreciation for all investments in which there was an excess of value over tax cost was \$320,666,225 and the aggregate gross unrealized depreciation for all investments in which there was an excess of tax cost over value was \$8,787,723. The net unrealized appreciation was \$311,878,502.

ADR - American Depositary Receipt

Valuation Inputs

A summary of the inputs used to value the Fund's investments as of June 30, 2018 is as follows (see Note 2A - Portfolio Valuation in the Notes to Portfolio of Investments):

Level 1 - Quoted Prices

Level 2 - Other Significant Observable Inputs

Level 3 - Significant Unobservable Inputs

	Level 1	Level 2	Level 3
Common Stocks*	\$1,639,068,752	\$ -	\$ -

* See Portfolio of Investments for country breakout.

All transfers in and out of the Levels during the period are assumed to occur on the last day of the period at their current value. There were no transfers between Levels at June 30, 2018.

Sector Allocation	% of Total Long-Term Investments
Information Technology	85.8%
Consumer Discretionary	9.5
Real Estate	4.7
Total	<u>100.0%</u>

First Trust International IPO ETF (FPXI)

Portfolio of Investments June 30, 2018 (Unaudited)

Shares	Description	Value	Shares	Description	Value
Common Stocks (a) — 99.8%			Common Stocks (a) (Continued)		
Australia — 2.3%			Ireland — 2.8%		
12,345	Costa Group Holdings Ltd.	\$ 75,372	104,652	AIB Group PLC	\$ 568,289
197,725	South32 Ltd.	528,238	6,889	nVent Electric PLC (b)	172,914
		<u>603,610</u>			<u>741,203</u>
Brazil — 2.1%			Italy — 4.6%		
25,907	Hapvida Participacoes e Investimentos S.A. (b) (c)	197,523	9,854	Moncler S.p.A.	448,793
12,047	IRB Brasil Resseguros S.A.	147,427	38,555	Pirelli & C S.p.A. (b) (c)	322,016
44,916	Petrobras Distribuidora S.A.	209,761	50,357	Poste Italiane S.p.A. (c)	421,646
		<u>554,711</u>			<u>1,192,455</u>
Canada — 3.0%			Japan — 10.5%		
4,179	Canada Goose Holdings, Inc. (b)	245,934	23,100	Japan Post Insurance Co., Ltd.	475,291
3,584	Shopify, Inc., Class A (b)	522,870	6,200	Kyushu Railway Co.	189,839
		<u>768,804</u>	65,400	Recruit Holdings Co., Ltd.	1,811,104
			12,300	SG Holdings Co., Ltd.	269,963
Cayman Islands — 24.7%					<u>2,746,197</u>
97,803	3SBio, Inc. (c)	222,144	Jersey Island — 0.7%		
13,157	Alibaba Group Holding Ltd., ADR (b)	2,441,018	3,954	Wizz Air Holdings PLC (b) (c)	187,858
142,394	CK Asset Holdings Ltd.	1,130,716	Multi-National — 1.3%		
528,037	Dali Foods Group Co., Ltd. (c)	407,187	340,448	HK Electric Investments & HK Electric Investments Ltd. (c)	324,583
12,017	iQIYI, Inc., ADR (b)	388,149	Netherlands — 7.8%		
12,150	Pageseguro Digital Ltd., Class A (b)	337,163	5,668	ASR Nederland N.V.	231,536
10,619	Sea Ltd., ADR (b)	159,285	9,451	Ferrari N.V.	1,285,798
565,808	WH Group Ltd. (c)	460,833	12,899	NN Group N.V.	524,811
44,714	Wuxi Biologics Cayman, Inc. (b) (c)	497,829			<u>2,042,145</u>
20,125	ZTO Express Cayman, Inc., ADR	402,500	Singapore — 0.6%		
		<u>6,446,824</u>	26,800	BOC Aviation Ltd. (c)	166,527
China — 10.5%			Spain — 4.0%		
876,000	CGN Power Co., Ltd., Class H (c)	226,659	5,783	Aena SME S.A. (c)	1,050,153
425,608	China Vanke Co., Ltd., Class H	1,489,107	Switzerland — 1.1%		
1,562,000	Postal Savings Bank of China Co., Ltd., Class H (c)	1,017,363	1,740	Sunrise Communications Group AG (c)	141,969
		<u>2,733,129</u>	1,158	VAT Group AG (c)	155,055
Denmark — 3.8%					<u>297,024</u>
16,208	Orsted A/S (c)	980,617	United Kingdom — 3.5%		
Finland — 0.5%			9,022	Atlassian Corp. PLC, Class A (b)	564,055
5,109	DNA OYJ	122,309	4,819	Fevertree Drinks PLC	215,600
Germany — 14.7%			28,115	Indivior PLC (b)	142,185
7,807	Covestro AG (c)	696,723			<u>921,840</u>
7,112	Delivery Hero AG (b) (c)	378,560	Total Investments — 99.8%		
4,148	Scout24 AG (c)	220,113	(Cost \$24,099,385) (d)		
38,555	Siemens Healthineers AG (b) (c)	1,591,844	Net Other Assets and Liabilities — 0.2%		
14,109	Uniper SE	420,810	<u>46,971</u>		
9,580	Zalando SE (b) (c)	535,548	Net Assets — 100.0%		
		<u>3,843,598</u>	<u>\$26,106,283</u>		
Hong Kong — 1.3%					
242,538	China Resources Pharmaceutical Group Ltd. (c)	335,725			

First Trust International IPO ETF (FPXI)

Portfolio of Investments (Continued) June 30, 2018 (Unaudited)

- (a) Portfolio securities are categorized based upon their country of incorporation, which can be different from the country categorization of the Fund's underlying index. For a breakdown of the portfolio securities by sector, please see the Sector Allocation table.
- (b) Non-income producing security.
- (c) This security is restricted in the U.S. and cannot be offered for public sale without first being registered under the Securities Act of 1933, as amended. This security is not restricted on the foreign exchange where it trades freely without any additional registration. As such, it does not require the additional disclosure required of restricted securities.
- (d) Aggregate cost for financial reporting purposes approximates the aggregate cost for federal income tax purposes. As of June 30, 2018, the aggregate gross unrealized appreciation for all investments in which there was an excess of value over tax cost was \$2,777,353 and the aggregate gross unrealized depreciation for all investments in which there was an excess of tax cost over value was \$817,426. The net unrealized appreciation was \$1,959,927.

ADR - American Depositary Receipt

Valuation Inputs

A summary of the inputs used to value the Fund's investments as of June 30, 2018 is as follows (see Note 2A - Portfolio Valuation in the Notes to Portfolio of Investments):

Level 1 - Quoted Prices

Level 2 - Other Significant Observable Inputs

Level 3 - Significant Unobservable Inputs

	Level 1	Level 2	Level 3
Common Stocks*	\$ 26,059,312	\$ -	\$ -

* See Portfolio of Investments for country breakout.

All transfers in and out of the Levels during the period are assumed to occur on the last day of the period at their current value. There were no transfers between Levels at June 30, 2018.

Sector Allocation	% of Total Long-Term Investments
Information Technology	19.2%
Industrials	16.9
Financials	13.0
Consumer Discretionary	11.7
Health Care	11.5
Real Estate	10.1
Utilities	7.5
Materials	4.7
Consumer Staples	4.4
Telecommunication Services	1.0
Total	100.0%

Currency Exposure Diversification	% of Total Investments
Euro	33.9%
Hong Kong Dollar	24.1
United States Dollar	20.1
Japanese Yen	10.5
Danish Krone	3.8
Australian Dollar	2.3
Brazilian Real	2.1
British Pound Sterling	2.1
Swiss Franc	1.1
Total	100.0%

First Trust Nasdaq Cybersecurity ETF (CIBR)

Portfolio of Investments June 30, 2018 (Unaudited)

Shares	Description	Value
Common Stocks (a) — 99.9%		
Israel — 6.7%		
211,336	Check Point Software Technologies Ltd. (b)	\$ 20,643,300
338,155	CyberArk Software Ltd. (b)	21,290,239
152,278	Radware Ltd. (b)	3,849,588
		<u>45,783,127</u>
Japan — 3.0%		
361,836	Trend Micro, Inc.	<u>20,654,867</u>
Jersey — 4.9%		
839,708	Experian PLC	20,773,276
306,674	Mimecast Ltd. (b)	12,638,035
		<u>33,411,311</u>
South Korea — 2.5%		
374,663	Ahnlab, Inc.	<u>17,144,740</u>
United Kingdom — 7.4%		
2,418,399	BAE Systems PLC	20,643,780
2,161,686	Sophos Group PLC (c)	18,229,918
518,452	Ultra Electronics Holdings PLC	11,289,735
		<u>50,163,433</u>
United States — 75.4%		
272,966	Akamai Technologies, Inc. (b)	19,989,300
123,471	CACI International, Inc., Class A (b)	20,811,037
963,537	Cisco Systems, Inc.	41,460,997
118,861	F5 Networks, Inc. (b)	20,497,580
1,232,832	FireEye, Inc. (b)	18,973,285
336,320	Fortinet, Inc. (b)	20,996,458
424,241	Imperva, Inc. (b)	20,469,628
360,346	Itron, Inc. (b)	21,638,777
772,372	Juniper Networks, Inc.	21,178,440
556,134	KeyW Holding (The) Corp. (b)	4,860,611
329,704	ManTech International Corp., Class A	17,685,323
216,662	OneSpan, Inc. (b)	4,257,408
197,761	Palo Alto Networks, Inc. (b)	40,633,953
176,026	Proofpoint, Inc. (b)	20,297,558
267,391	Qualys, Inc. (b)	22,541,061
232,625	Science Applications International Corp.	18,826,341
371,386	Splunk, Inc. (b)	36,808,067
1,980,382	Symantec Corp.	40,894,888
264,994	Varonis Systems, Inc. (b)	19,742,053
384,184	Verint Systems, Inc. (b)	17,038,560
157,745	VeriSign, Inc. (b)	21,677,318
299,338	VMware, Inc., Class A (b)	43,993,706
		<u>515,272,349</u>
	Total Investments — 99.9%	682,429,827
	(Cost \$603,692,793) (d)	
	Net Other Assets and Liabilities — 0.1%	<u>697,859</u>
	Net Assets — 100.0%	<u>\$ 683,127,686</u>

- (a) Portfolio securities are categorized based upon their country of incorporation, which can be different from the country categorization of the Fund's underlying index. For a breakdown of the portfolio securities by sector, please see the Sector Allocation table.
- (b) Non-income producing security.
- (c) This security is restricted in the U.S. and cannot be offered for public sale without first being registered under the Securities Act of 1933, as amended. This security is not restricted on the foreign exchange where it trades freely without any additional registration. As such, it does not require the additional disclosure required of restricted securities.
- (d) Aggregate cost for financial reporting purposes approximates the aggregate cost for federal income tax purposes. As of June 30, 2018, the aggregate gross unrealized appreciation for all investments in which there was an excess of value over tax cost was \$96,256,459 and the aggregate gross unrealized depreciation for all investments in which there was an excess of tax cost over value was \$17,519,425. The net unrealized appreciation was \$78,737,034.

Valuation Inputs

A summary of the inputs used to value the Fund's investments as of June 30, 2018 is as follows (see Note 2A - Portfolio Valuation in the Notes to Portfolio of Investments):

- Level 1 - Quoted Prices
Level 2 - Other Significant Observable Inputs
Level 3 - Significant Unobservable Inputs

	Level 1	Level 2	Level 3
Common Stocks*	\$ 682,429,827	\$ -	\$ -

* See Portfolio of Investments for country breakout.

All transfers in and out of the Levels during the period are assumed to occur on the last day of the period at their current value. There were no transfers between Levels at June 30, 2018.

Sector Allocation	% of Total Long-Term Investments
Information Technology	91.6%
Industrials	8.4
Total	<u>100.0%</u>

First Trust Exchange-Traded Fund II

Notes to Portfolio of Investments

June 30, 2018 (Unaudited)

1. Organization

First Trust Exchange-Traded Fund II (the “Trust”) is an open-end management investment company organized as a Massachusetts business trust on July 6, 2006, and is registered with the Securities and Exchange Commission under the Investment Company Act of 1940, as amended (the “1940 Act”).

The Trust currently consists of fourteen funds (each a “Fund” and collectively, the “Funds”) that are offering shares as follows, including the exchange on which they are listed and traded:

First Trust STOXX[®] European Select Dividend Index Fund – (NYSE Arca, Inc. (“NYSE Arca”) ticker “FDD”)
First Trust FTSE EPRA/NAREIT Developed Markets Real Estate Index Fund – (NYSE Arca ticker “FFR”)
First Trust Dow Jones Global Select Dividend Index Fund – (NYSE Arca ticker “FGD”)
First Trust Global Wind Energy ETF – (NYSE Arca ticker “FAN”)
First Trust Global Engineering and Construction ETF – (NYSE Arca ticker “FLM”)
First Trust NASDAQ[®] Clean Edge[®] Smart Grid Infrastructure Index Fund – (The Nasdaq Stock Market LLC (“Nasdaq”) ticker “GRID”)
First Trust Indxx Global Natural Resources Income ETF – (Nasdaq ticker “FTRI”)
First Trust Indxx Global Agriculture ETF – (Nasdaq ticker “FTAG”)
First Trust BICK Index Fund – (Nasdaq ticker “BICK”)
First Trust Nasdaq Smartphone Index Fund – (Nasdaq ticker “FONE”)
First Trust NASDAQ Global Auto Index Fund – (Nasdaq ticker “CARZ”)
First Trust Cloud Computing ETF – (Nasdaq ticker “SKYY”)
First Trust International IPO ETF – (Nasdaq ticker “FPXI”)
First Trust Nasdaq Cybersecurity ETF – (Nasdaq ticker “CIBR”)

The Funds are each considered an investment company and follow accounting and reporting guidance under Financial Accounting Standards Board Accounting Standards Codification Topic 946, “Financial Services-Investment Companies.”

2. Valuation and Investment Practices

A. Portfolio Valuation

Each Fund’s net asset value (“NAV”) is determined daily as of the close of regular trading on the New York Stock Exchange (“NYSE”), normally 4:00 p.m. Eastern time, on each day the NYSE is open for trading. If the NYSE closes early on a valuation day, the NAV is determined as of that time. Foreign securities are priced using data reflecting the earlier closing of the principal markets for those securities. Each Fund’s NAV is calculated by dividing the value of all assets of each Fund (including accrued interest and dividends), less all liabilities (including accrued expenses and dividends declared but unpaid), by the total number of shares outstanding.

Each Fund’s investments are valued daily at market value or, in the absence of market value with respect to any portfolio securities, at fair value. Market value prices represent last sale or official closing prices from a national or foreign exchange (i.e., a regulated market) and are primarily obtained from third-party pricing services. Fair value prices represent any prices not considered market value prices and are either obtained from a third-party pricing service or are determined by the Pricing Committee of the Funds’ investment advisor, First Trust Advisors L.P. (“First Trust” or the “Advisor”), in accordance with valuation procedures adopted by the Trust’s Board of Trustees, and in accordance with provisions of the 1940 Act. Investments valued by the Advisor’s Pricing Committee, if any, are footnoted as such in the footnotes to the Portfolio of Investments. Each Fund’s investments are valued as follows:

Common stocks and other equity securities listed on any national or foreign exchange (excluding Nasdaq and the London Stock Exchange Alternative Investment Market (“AIM”)) are valued at the last sale price on the exchange on which they are principally traded or, for Nasdaq and AIM securities, the official closing price. Securities traded on more than one securities exchange are valued at the last sale price or official closing price, as applicable, at the close of the securities exchange representing the principal market for such securities.

Shares of open-end funds are valued at fair value which is based on NAV per share.

Securities traded in an over-the-counter market are fair valued at the mean of their most recent bid and asked price, if available, and otherwise at their closing bid price.

First Trust Exchange-Traded Fund II
Notes to Portfolio of Investments (Continued)
June 30, 2018 (Unaudited)

Overnight repurchase agreements are valued at amortized cost when it represents the best estimate of fair value.

Certain securities may not be able to be priced by pre-established pricing methods. Such securities may be valued by the Trust's Board of Trustees or its delegate, the Advisor's Pricing Committee, at fair value. These securities generally include, but are not limited to, restricted securities (securities which may not be publicly sold without registration under the Securities Act of 1933, as amended) for which a third-party pricing service is unable to provide a market price; securities whose trading has been formally suspended; a security whose market or fair value price is not available from a pre-established pricing source; a security with respect to which an event has occurred that is likely to materially affect the value of the security after the market has closed but before the calculation of a Fund's NAV or make it difficult or impossible to obtain a reliable market quotation; and a security whose price, as provided by the third-party pricing service, does not reflect the security's fair value. As a general principle, the current fair value of a security would appear to be the amount which the owner might reasonably expect to receive for the security upon its current sale. When fair value prices are used, generally they will differ from market quotations or official closing prices on the applicable exchanges. A variety of factors may be considered in determining the fair value of such securities, including, but not limited to, the following:

- 1) the type of security;
- 2) the size of the holding;
- 3) the initial cost of the security;
- 4) transactions in comparable securities;
- 5) price quotes from dealers and/or third-party pricing services;
- 6) relationships among various securities;
- 7) information obtained by contacting the issuer, analysts, or the appropriate stock exchange;
- 8) an analysis of the issuer's financial statements; and
- 9) the existence of merger proposals or tender offers that might affect the value of the security.

If the securities in question are foreign securities, the following additional information may be considered:

- 1) the value of similar foreign securities traded on other foreign markets;
- 2) ADR trading of similar securities;
- 3) closed-end fund trading of similar securities;
- 4) foreign currency exchange activity;
- 5) the trading prices of financial products that are tied to baskets of foreign securities;
- 6) factors relating to the event that precipitated the pricing problem;
- 7) whether the event is likely to recur; and
- 8) whether the effects of the event are isolated or whether they affect entire markets, countries or regions.

In addition, differences between the prices used to calculate a Fund's NAV and the prices used by such Fund's corresponding index could result in a difference between a Fund's performance and the performance of its underlying index.

Because foreign markets may be open on different days than the days during which investors may transact in the shares of a Fund, the value of the Fund's securities may change on the days when investors are not able to transact in the shares of the Fund. The value of securities denominated in foreign currencies is converted into U.S. dollars using exchange rates determined daily as of the close of regular trading on the NYSE. Any use of a different rate from the rates used by a relevant index may adversely affect the Fund's ability to track the index.

The Funds are subject to fair value accounting standards that define fair value, establish the framework for measuring fair value and provide a three-level hierarchy for fair valuation based upon the inputs to the valuation as of the measurement date. The three levels of the fair value hierarchy are as follows:

- Level 1 – Level 1 inputs are quoted prices in active markets for identical investments. An active market is a market in which transactions for the investment occur with sufficient frequency and volume to provide pricing information on an ongoing basis.
- Level 2 – Level 2 inputs are observable inputs, either directly or indirectly, and include the following:

First Trust Exchange-Traded Fund II
Notes to Portfolio of Investments (Continued)
June 30, 2018 (Unaudited)

- o Quoted prices for similar investments in active markets.
- o Quoted prices for identical or similar investments in markets that are non-active. A non-active market is a market where there are few transactions for the investment, the prices are not current, or price quotations vary substantially either over time or among market makers, or in which little information is released publicly.
- o Inputs other than quoted prices that are observable for the investment (for example, interest rates and yield curves observable at commonly quoted intervals, volatilities, prepayment speeds, loss severities, credit risks and default rates).
- o Inputs that are derived principally from or corroborated by observable market data by correlation or other means.
- Level 3 – Level 3 inputs are unobservable inputs. Unobservable inputs may reflect the reporting entity's own assumptions about the assumptions that market participants would use in pricing the investment.

The inputs or methodologies used for valuing investments are not necessarily an indication of the risk associated with investing in those investments. A summary of the inputs used to value each Fund's investments as of June 30, 2018, is included with each Fund's Portfolio of Investments.

B. Securities Transactions

Securities transactions are recorded as of the trade date. Realized gains and losses from securities transactions are recorded on the identified cost basis.

C. Foreign Currency

The books and records of the Funds are maintained in U.S. dollars. Foreign currencies, investments and other assets and liabilities are translated into U.S. dollars at the exchange rates prevailing at the end of the period. Purchases and sales of investments and items of income and expense are translated on the respective dates of such transactions.

D. Securities Lending

The Funds may lend securities representing up to 33 1/3% of the value of their total assets to broker-dealers, banks and other institutions to generate additional income. When a Fund loans its portfolio securities, it will receive, at the inception of each loan, collateral equal to at least 102% (for domestic securities) or 105% (for international securities) of the market value of the loaned securities. The collateral amount is valued at the beginning of each business day and is compared to the market value of the loaned securities from the prior business day to determine if additional collateral is required. If additional collateral is required, a request is sent to the borrower. Securities lending involves the risk that the Fund may lose money because the borrower of the Fund's loaned securities fails to return the securities in a timely manner or at all. The Fund could also lose money in the event of (i) a decline in the value of the collateral provided for the loaned securities, (ii) a decline in the value of any investments made with cash collateral or (iii) an increase in the value of the loaned securities if the borrower does not increase the collateral accordingly and the borrower fails to return the securities. These events could also trigger adverse tax consequences for the Funds.

Under the Funds' Securities Lending Agency Agreement, the securities lending agent will generally bear the risk that a borrower may default on its obligation to return loaned securities. Brown Brothers Harriman & Co. ("BBH") acts as the Funds' securities lending agent and is responsible for executing the lending of the portfolio securities to creditworthy borrowers. The Funds, however, will be responsible for the risks associated with the investment of cash collateral. A Fund may lose money on its investment of cash collateral, which may affect its ability to repay the collateral to the borrower without the use of other Fund assets. Each Fund that engages in securities lending receives compensation (net of any rebate and securities lending agent fees) for lending its securities. Compensation can be in the form of fees received from the securities lending agent or dividends or interest earned from the investment of cash collateral. The dividend and interest earned on the securities loaned is accounted for in the same manner as other dividend and interest income. At June 30, 2018, only FAN, FLM, GRID, FONE and CARZ had securities in the securities lending program.

In the event of a default by a borrower with respect to any loan, BBH will exercise any and all remedies provided under the applicable borrower agreement to make the Funds whole. These remedies include purchasing replacement securities by applying the collateral held from the defaulting broker against the purchase cost of the replacement securities. If, despite such efforts by BBH to exercise these remedies, a Fund sustains losses as a result of a borrower's default, BBH will indemnify the Fund by purchasing replacement securities at its own expense, or paying the Fund an amount equal to

First Trust Exchange-Traded Fund II
Notes to Portfolio of Investments (Continued)
June 30, 2018 (Unaudited)

the market value of the replacement securities, subject to certain limitations which are set forth in detail in the Securities Lending Agency Agreement between the Trust on behalf of the Funds and BBH.

E. Repurchase Agreements

Repurchase agreements involve the purchase of securities subject to the seller's agreement to repurchase the securities at a mutually agreed upon date and price, under the terms of a Master Repurchase Agreement ("MRA"). During the term of a repurchase agreement, the value of the underlying securities held as collateral on behalf of a Fund, including accrued interest, is required to exceed the value of the repurchase agreement, including accrued interest. The underlying securities for all repurchase agreements are held at the Funds' custodian or designated sub-custodians under tri-party repurchase agreements.

MRAs govern transactions between a Fund and select counterparties. The MRAs contain provisions for, among other things, initiation, income payments, events of default, and maintenance of collateral for repurchase agreements.

Repurchase agreements received for lending securities are collateralized by U.S. Treasury securities. The U.S. Treasury securities are held in a joint custody account at BBH on behalf of the Funds participating in the securities lending program. In the event the counterparty defaults on the repurchase agreement, the U.S. Treasury securities can either be maintained as part of a Fund's portfolio or sold for cash. A Fund could suffer a loss to the extent that the proceeds from the sale of the underlying collateral held by the Fund are less than the repurchase price and the Fund's costs associated with the delay and enforcement of the MRA.

While the Funds may invest in repurchase agreements, any repurchase agreements held by the Funds during the fiscal year-to-date period (October 1, 2017 through June 30, 2018) were received as collateral for lending securities.

First Trust Exchange-Traded Fund II
Additional Information
June 30, 2018 (Unaudited)

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First Trust BICK Index Fund

First Trust Cloud Computing ETF

First Trust Global Engineering and Construction ETF

First Trust Global Wind Energy ETF

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First Trust Exchange-Traded Fund II
Additional Information (Continued)
June 30, 2018 (Unaudited)

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The Index was launched on October 17, 2007. Estimated daily historical closing prices based on back-testing (i.e., calculations of how the Index might have performed in the past if it had existed) are available back to December 31, 1998, the date at which the base value of the Index was set. Backtested performance information is purely hypothetical and is solely for informational purposes. Backtested performance does not represent actual performance, and should not be interpreted as an indication of actual performance. Past performance is not indicative of future results.

First Trust FTSE EPRA/NAREIT Developed Markets Real Estate Index Fund

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First Trust Indxx Global Agriculture ETF

First Trust Indxx Global Natural Resources Income ETF

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First Trust Exchange-Traded Fund II
Additional Information (Continued)
June 30, 2018 (Unaudited)

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First Trust International IPO ETF

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