



First Trust Global Funds plc

(an umbrella fund with segregated liability between sub-funds)

Semi-Annual Report and Unaudited Financial Statements

For the financial period ended 30 June 2020

First Trust US Large Cap Core AlphaDEX[®] UCITS ETF

First Trust Emerging Markets AlphaDEX[®] UCITS ETF

First Trust United Kingdom AlphaDEX[®] UCITS ETF

First Trust Eurozone AlphaDEX[®] UCITS ETF

First Trust Japan AlphaDEX[®] UCITS ETF

First Trust US Equity Opportunities UCITS ETF

First Trust Global Equity Income UCITS ETF

First Trust Germany AlphaDEX[®] UCITS ETF

First Trust US Equity Income UCITS ETF

First Trust Switzerland AlphaDEX[®] UCITS ETF

First Trust North American Energy Infrastructure Income UCITS Fund

First Trust US Small Cap Core AlphaDEX[®] UCITS ETF

First Trust FactorFX UCITS ETF

First Trust Indxx Innovative Transaction & Process UCITS ETF

First Trust Dow Jones Internet UCITS ETF

First Trust Cloud Computing UCITS ETF

First Trust Low Duration Global Government Bond UCITS ETF

First Trust Capital Strength UCITS ETF

First Trust Value Line[®] Dividend Index UCITS ETF

First Trust NYSE Arca Biotechnology UCITS ETF

First Trust Nasdaq Cybersecurity UCITS ETF

Registration Number: 514357

First Trust Global Funds plc

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First Trust Global Funds plc

DIRECTORS AND OTHER INFORMATION

Board of Directors:

James A. Bowen* (US) (Chairman)
Andy Roggensack* (US)
David G. McGarel* (US)
Bronwyn Wright^ (IRE)
Michael Boyce^ (IRE)
Tom Coghlan^ (IRE)

Manager:

First Trust Global Portfolios Management Limited
Ten Earlsfort Terrace
Dublin 2 D02 T380
Ireland

Investment Manager and Promoter:

First Trust Advisors L.P.
120 E. Liberty Drive
Wheaton
Illinois 60187
USA

Sub-Investment Managers:

First Trust North American Energy Infrastructure

Income UCITS Fund**
Energy Income Partners, LLC
10 Wright Street
Westport
Connecticut 06880
USA

First Trust FactorFX UCITS ETF and First Trust Low Duration Global Government Bond UCITS ETF

First Trust Global Portfolios Limited
Floor 2
8 Angel Court
London EC2R 7HJ
England

Distributors:

First Trust Global Portfolios Limited
Floor 2
8 Angel Court
London EC2R 7HJ
England

First Trust North American Energy Infrastructure Income UCITS Fund

First Trust Portfolios L.P.
120 E. Liberty Drive
Wheaton
Illinois 60187
USA

Registered Office:

Ten Earlsfort Terrace
Dublin 2 D02 T380
Ireland

Administrator:

BNY Mellon Fund Services (Ireland) Designated Activity Company
One Dockland Central
Guild Street
International Financial Services Centre
Dublin 1 D01 E4X0
Ireland

Depository:

Bank of New York Mellon SA/NV, Dublin Branch
Riverside II
Sir John Rogerson's Quay
Grand Canal Dock
Dublin 2 D02 KV60
Ireland

Legal Advisers:

Arthur Cox
Ten Earlsfort Terrace
Dublin 2 D02 T380
Ireland

Independent Auditor:

Deloitte Ireland LLP
Chartered Accountants & Statutory Audit Firm
Deloitte & Touche House, 29 Earlsfort Terrace
Dublin 2 D02 AY28
Ireland

Company Secretary:

Bradwell Limited
Ten Earlsfort Terrace
Dublin 2 D02 T380
Ireland

Listing Sponsor:

Arthur Cox Listing Services Limited
Ten Earlsfort Terrace
Dublin 2 D02 T380
Ireland

Registrar:***

Computershare Investor Services (Ireland) Limited
3100 Lake Drive
Citywest Business Campus
Dublin 24 D24 AK82
Ireland

* Non-executive Director

** Please refer to Note 15

*** Please refer to Note 14

^ Independent non-executive Director

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Investment Manager's Report for the financial period ended 30 June 2020

First Trust US Large Cap Core AlphaDEX® UCITS ETF*

First Trust Emerging Markets AlphaDEX® UCITS ETF*

First Trust United Kingdom AlphaDEX® UCITS ETF*

First Trust Eurozone AlphaDEX® UCITS ETF*

First Trust Japan AlphaDEX® UCITS ETF*

First Trust US Equity Opportunities UCITS ETF*

First Trust Global Equity Income UCITS ETF*

First Trust Germany AlphaDEX® UCITS ETF*

First Trust US Equity Income UCITS ETF*

First Trust Switzerland AlphaDEX® UCITS ETF*

First Trust US Small Cap Core AlphaDEX® UCITS ETF*

First Trust Indxx Innovative Transaction & Process UCITS ETF*

First Trust Dow Jones Internet UCITS ETF*

First Trust Cloud Computing UCITS ETF*

First Trust Capital Strength UCITS ETF*

First Trust Value Line® Dividend Index UCITS ETF*

First Trust NYSE Arca Biotechnology UCITS ETF*

First Trust Nasdaq Cybersecurity UCITS ETF*

The First Trust US Large Cap Core AlphaDEX® UCITS ETF aims to provide investors with a total return, taking into account capital and income returns, which reflects the return of an equity index called the NASDAQ AlphaDEX® Large Cap Core Index.

The First Trust Emerging Markets AlphaDEX® UCITS ETF aims to provide investors with a total return, taking into account capital and income returns, which reflects the return of an equity index called the NASDAQ AlphaDEX® Emerging Markets Index.

The First Trust United Kingdom AlphaDEX® UCITS ETF aims to provide investors with a total return, taking into account capital and income returns, which reflects the return of an equity index called the NASDAQ AlphaDEX® United Kingdom Index.

The First Trust Eurozone AlphaDEX® UCITS ETF aims to provide investors with a total return, taking into account capital and income returns, which reflects the return of an equity index called the NASDAQ AlphaDEX® Eurozone Index.

The First Trust Japan AlphaDEX® UCITS ETF aims to provide investors with investment results that correspond generally to the price and yield of an equity index called the NASDAQ AlphaDEX® Japan Index.

The First Trust US Equity Opportunities UCITS ETF aims to provide investors with investment results that correspond generally to the price and yield of an equity index called the IPOX®-100 U.S. Index.

The First Trust Global Equity Income UCITS ETF aims to provide investors with investment results that correspond generally to the price and yield of an equity index called the NASDAQ Global High Equity Income Index.

The First Trust Germany AlphaDEX® UCITS ETF aims to provide investors with investment results that correspond generally to the price and yield of an equity index called the NASDAQ AlphaDEX® Germany Index.

The First Trust US Equity Income UCITS ETF aims to provide investors with investment results that correspond generally to the price and yield of an equity index called the NASDAQ US High Equity Income Index.

The First Trust Switzerland AlphaDEX® UCITS ETF aims to provide investors with investment results that correspond generally to the price and yield of an equity index called the NASDAQ AlphaDEX® Switzerland Index.

The First Trust US Small Cap Core AlphaDEX® UCITS ETF aims to provide investors with investment results that correspond generally to the price and yield of an equity index called the NASDAQ AlphaDEX® Small Cap Core Index.

The First Trust Indxx Innovative Transaction & Process UCITS ETF aims to provide investors with investment results that correspond generally to the price and yield of an equity index called the Indxx Blockchain Index.

The First Trust Dow Jones Internet UCITS ETF aims to provide investors with investment results that correspond generally to the price and yield of an equity index called the Dow Jones Internet Composite IndexSM.

The First Trust Cloud Computing UCITS ETF aims to provide investors with investment results that correspond generally to the price and yield an equity index called the ISE CTA Cloud ComputingTM Index.

* References to benchmarks are for illustrative purposes only. There is no guarantee that a Fund will outperform its benchmark.

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Investment Manager's Report for the financial period ended 30 June 2020 (continued)

The First Trust Capital Strength UCITS ETF aims to provide investors with investment results that correspond generally to the price and yield (before the Capital Strength ETF's fees and expenses) of an equity index called The Capital Strength IndexSM.

The First Trust Value Line[®] Dividend Index UCITS ETF aims to provide investors with investment results that correspond generally to the price and yield (before the Value Line Dividend ETF's fees and expenses) of an equity index called the Value Line[®] Dividend Index.

The First Trust NYSE Arca Biotechnology UCITS ETF aims to provide investors with investment results that correspond generally to the price and yield (before the Biotechnology ETF's fees and expenses) of an equity index called the NYSE Arca Biotechnology IndexSM.

The First Trust Nasdaq Cybersecurity UCITS ETF aims to provide investors with investment results that correspond generally to the price and yield (before the Cybersecurity ETF's fees and expenses) of an equity index called the Nasdaq CTA Cybersecurity IndexSM.

Each of First Trust US Large Cap Core AlphaDEX[®] UCITS ETF, First Trust Emerging Markets AlphaDEX[®] UCITS ETF, First Trust United Kingdom AlphaDEX[®] UCITS ETF, First Trust Eurozone AlphaDEX[®] UCITS ETF, First Trust Japan AlphaDEX[®] UCITS ETF, First Trust US Equity Opportunities UCITS ETF, First Trust Global Equity Income UCITS ETF, First Trust Germany AlphaDEX[®] UCITS ETF, First Trust US Equity Income UCITS ETF, First Trust Switzerland AlphaDEX[®] UCITS ETF, First Trust US Small Cap Core AlphaDEX[®] UCITS ETF, First Trust Indxx Innovative Transaction & Process UCITS ETF, First Trust Dow Jones Internet UCITS ETF, First Trust Cloud Computing UCITS ETF, First Trust Capital Strength UCITS ETF, First Trust Value Line[®] Dividend Index UCITS ETF, First Trust NYSE Arca Biotechnology UCITS ETF and First Trust Nasdaq Cybersecurity UCITS ETF (each a "Fund" and collectively the "Funds") has pursued the objective of replicating the performance of the relevant net total return index by seeking to hold a portfolio of transferable securities that consists of substantially all of the component securities of that index in substantially the same weighting as the index.

The composition of the securities held by each Fund has been adjusted periodically to seek to replicate the composition and weighting of the relevant index.

Dividends accrued on the Funds' securities have been reinvested in accordance with the underlying indices. By reinvesting dividends, net of management fees, in the indices, the Funds' cash component was kept to a minimum.

This income reinvestment policy is designed to alleviate the effects of cash drag until the time of dividend payment because the Funds track net total performance indices. Re-exposing cash to the index not only minimized dividend drag but also recurrent management or transaction fees paid to counterparties outside the Funds for short-term cash management.

Moreover, full replication kept the Funds' tracking error with the relevant underlying index within expected levels.

Tracking error computation should be based on net total returns indices because of the Funds' income reinvestment policy. The net total return indices are now publicly available.

Performance Update*

First Trust US Large Cap Core AlphaDEX[®] UCITS ETF Class A shares

As of 30 June 2020, the Net Asset Value ("NAV") of First Trust US Large Cap Core AlphaDEX[®] UCITS ETF Class A shares was \$85.50M. The Fund owned 374 stocks as of 30 June 2020. There were 450,000 shares redeemed during the period (-\$21.72 million). During the six months, the Fund had a net return of -8.19%, compared to the NASDAQ AlphaDEX[®] Large Cap Core Index performance of -8.09%, i.e. -0.10% relative performance. During the period under review, the Fund had a tracking error of 0.013%, which corresponded with our expectations. Finally, the Fund's benchmark, the S&P[®] 500 Index, returned -3.37% during the six months, as the Fund underperformed by -4.82%.

First Trust US Large Cap Core AlphaDEX[®] UCITS ETF Class B shares

As of 30 June 2020, the NAV of First Trust US Large Cap Core AlphaDEX[®] UCITS ETF Class B shares was \$34.09M. The Fund owned 374 stocks as of 30 June 2020. There were 50,000 shares redeemed during the period (-\$0.94 million). During the six months, the Fund had a net return of -8.22%, compared to the NASDAQ AlphaDEX[®] Large Cap Core Index performance of -8.09%, i.e. -0.13% relative performance. During the period under review, the Fund had a tracking error of 0.013%, which corresponded with our expectations. Finally, the Fund's benchmark, the S&P[®] 500 Index, returned -3.37% during the six months, as the Fund underperformed by -4.85%.

* References to benchmarks are for illustrative purposes only. There is no guarantee that a Fund will outperform its benchmark.

First Trust Global Funds plc

Investment Manager's Report for the financial period ended 30 June 2020 (continued)

First Trust Emerging Markets AlphaDEX® UCITS ETF

As of 30 June 2020, the NAV of First Trust Emerging Markets AlphaDEX® UCITS ETF was \$42.64M. The Fund owned 150 stocks as of 30 June 2020. There were 300,000 shares redeemed during the period (-\$7.45 million). During the six months, the Fund had a net return of -18.82%, compared to the NASDAQ AlphaDEX® Emerging Markets Index performance of -18.61%, i.e. -0.21% relative performance. During the period under review, the Fund had a tracking error of 0.051% which corresponded with our expectations. Finally, the Fund's benchmark, the MSCI Emerging Markets Index, returned -9.78% during the six months, as the Fund underperformed by -9.04%.

First Trust United Kingdom AlphaDEX® UCITS ETF Class A shares

As of 30 June 2020, the NAV of First Trust United Kingdom AlphaDEX® UCITS ETF Class A shares was £16.03M. The Fund owned 75 stocks as of 30 June 2020. There were 40,000 shares redeemed during the period (-£0.66 million). During the six months, the Fund had a net return of -22.79%, compared to the NASDAQ AlphaDEX® United Kingdom Index performance of -22.11%, i.e. -0.68% relative performance. During the period under review, the Fund had a tracking error of 0.037% which corresponded with our expectations. Finally, the Fund's benchmark, the FTSE 100 Index, returned -16.89% during the six months, as the Fund underperformed by -5.90%.

First Trust United Kingdom AlphaDEX® UCITS ETF Class B shares

As of 30 June 2020, the NAV of First Trust United Kingdom AlphaDEX® UCITS ETF Class B shares was £2.70M. The Fund owned 75 stocks as of 30 June 2020. There were 40,000 shares created during the period (+£0.85 million). During the six months, the Fund had a net return of -22.78%, compared to the NASDAQ AlphaDEX® United Kingdom Index performance of -22.11%, i.e. -0.67% relative performance. During the period under review, the Fund had a tracking error of 0.036% which corresponded with our expectations. Finally, the Fund's benchmark, the FTSE 100 Index, returned -16.89% during the six months, as the Fund underperformed by -5.89%.

First Trust Eurozone AlphaDEX® UCITS ETF Class A shares

As of 30 June 2020, the NAV of First Trust Eurozone AlphaDEX® UCITS ETF Class A shares was €109.43M. The Fund owned 150 stocks as of 30 June 2020. There were 1,945,000 shares redeemed during the period (-€54.75 million). During the six months, the Fund had a net return of -16.47%, compared to the NASDAQ AlphaDEX® Eurozone Index performance of -16.01%, i.e. -0.46% relative performance. During the period under review, the Fund had a tracking error of 0.013% which corresponded to our expectations. Finally, the Fund's benchmark, the MSCI EMU Index, returned -12.37% during the six months, as the Fund underperformed by -4.10%.

First Trust Eurozone AlphaDEX® UCITS ETF Class B shares

As of 30 June 2020, the NAV of First Trust Eurozone AlphaDEX® UCITS ETF Class B shares was €17.83M. The Fund owned 150 stocks as of 30 June 2020. There were 95,000 shares created during the period (+€3.01 million). During the six months, the Fund had a net return of -16.47%, compared to the NASDAQ AlphaDEX® Eurozone Index performance of -16.01%, i.e. -0.46% relative performance. During the period under review, the Fund had a tracking error of 0.013% which corresponded to our expectations. Finally, the Fund's benchmark, the MSCI EMU Index, returned -12.37% during the six months, as the Fund underperformed by -4.10%.

First Trust Japan AlphaDEX® UCITS ETF

As of 30 June 2020, the NAV of First Trust Japan AlphaDEX® UCITS ETF was ¥116.67M. The Fund owned 99 stocks as of 30 June 2020. There were no shares created or redeemed during the period. During the six months, the Fund had a net return of -9.51% compared to the NASDAQ AlphaDEX® Japan Index benchmark performance of -9.74%, i.e. +0.23% relative performance. During the period, the Fund had a tracking error of 0.057% which corresponded to our expectations. Finally, the Fund's benchmark, the MSCI Japan Index, returned -7.80% during the six months, as the Fund underperformed by -1.71%.

First Trust US Equity Opportunities UCITS ETF

As of 30 June 2020, the NAV of First Trust US Equity Opportunities UCITS ETF was \$9.35M. The Fund owned 100 stocks as of 30 June 2020. There were 50,000 shares redeemed during the period (-\$1.6 million). During the six months, the Fund had a net return of +4.63% compared to the IPOX® -100 U.S. Index performance of +4.74%, i.e. -0.11% relative performance. During the period under review, the Fund had a tracking error of 0.010% which corresponded to our expectations. Finally, the Fund's benchmark, the Russell 3000 Index Net returned -3.75% during the observation period as the Fund outperformed by +8.38%.

* References to benchmarks are for illustrative purposes only. There is no guarantee that a Fund will outperform its benchmark.

First Trust Global Funds plc

Investment Manager's Report for the financial period ended 30 June 2020 (continued)

First Trust Global Equity Income UCITS ETF Class A shares

As of 30 June 2020, the NAV of First Trust Global Equity Income UCITS ETF Class A shares was \$1.91M. The Fund owned 344 stocks as of 30 June 2020. There were 10,000 shares redeemed during the period (-\$0.52 million). During the six months, the Fund had a net return of -20.52% compared to the NASDAQ Global High Equity Income Index performance of -20.20%, i.e. -0.32% relative performance. During the period under review, the Fund had a tracking error of 0.016% which corresponded to our expectations. Finally, the Fund's benchmark the MSCI All Country World Index, returned -6.25% during the observation period as the Fund underperformed by -14.27%.

First Trust Global Equity Income UCITS ETF Class B shares

As of 30 June 2020, the NAV of First Trust Global Equity Income UCITS ETF Class B shares was \$18.45M. The Fund owned 344 stocks as of 30 June 2020. There were 160,000 shares created during the period (+\$5.88 million). During the six months, the Fund had a net return of -20.51% compared to the NASDAQ Global High Equity Income Index performance of -20.20%, i.e. -0.31% relative performance. During the period under review, the Fund had a tracking error of 0.016% which corresponded to our expectations. Finally, the Fund's benchmark the MSCI All Country World Index, returned -6.25% during the observation period as the Fund underperformed by -14.26%.

First Trust Germany AlphaDEX® UCITS ETF

As of 30 June 2020, the NAV of First Trust Germany AlphaDEX® UCITS ETF was €1.17M. The Fund owned 40 stocks as of 30 June 2020. There were no shares created or redeemed during the period. During the six months, the Fund had a net return of -8.21% compared to the NASDAQ AlphaDEX® Germany Index performance of -7.74%, i.e. -0.47% relative performance. During the period under review, the Fund had a tracking error of 0.020% which corresponded to our expectations. Finally, the Fund's benchmark, the Deutsche Boerse AG German Stock Index DAX returned -7.08% during the observation period as the Fund underperformed by -1.13%.

First Trust US Equity Income UCITS ETF Class A Shares

As of 30 June 2020, the NAV of First Trust US Equity Income UCITS ETF Class A shares was \$39.36M. The Fund owned 157 stocks as of 30 June 2020. There were 1,350,000 shares redeemed during the period (-\$30.2 million). During the six months, the Fund had a net return of -23.88% compared to the NASDAQ US High Equity Income Index performance of -24.22%, i.e. +0.34% relative performance. During the period under review, the Fund had a tracking error of 0.037% which corresponded to our expectations. Finally, the Fund's benchmark, the S&P® 500 Index, returned -3.37% during the observation period as the Fund underperformed by -20.51%.

First Trust US Equity Income UCITS ETF Class B Shares

As of 30 June 2020, the NAV of First Trust US Equity Income UCITS ETF Class B shares was \$16.06M. The Fund owned 157 stocks as of 30 June 2020. There were 50,000 shares created during the period (+\$0.92 million). During the six months, the Fund had a net return of -23.83% compared to the NASDAQ US High Equity Income Index performance of -24.22%, i.e. +0.39% relative performance. During the period under review, the Fund had a tracking error of 0.038% which corresponded to our expectations. Finally, the Fund's benchmark, the S&P® 500 Index, returned -3.37% during the observation period as the Fund underperformed by -20.46%.

First Trust Switzerland AlphaDEX® UCITS ETF

As of 30 June 2020, the NAV of First Trust Switzerland AlphaDEX® UCITS ETF was CHF1.17M. The Fund owned 39 stocks as of 30 June 2020. There were 50,000 shares redeemed during the period (-CHF1.35 million). During the six months, the Fund had a net return of -10.92% compared to the NASDAQ AlphaDEX® Switzerland Index performance of -10.38%, i.e. -0.54% relative performance. During the period under review, the Fund had a tracking error of 0.016% which corresponded to our expectations. Finally, the Fund's benchmark, the Swiss Market Index, returned -2.29% during the observation period as the Fund underperformed by -8.63%.

* References to benchmarks are for illustrative purposes only. There is no guarantee that a Fund will outperform its benchmark.

First Trust Global Funds plc

Investment Manager's Report for the financial period ended 30 June 2020 (continued)

First Trust US Small Cap Core AlphaDEX® UCITS ETF

As of 30 June 2020, the NAV of First Trust US Small Cap Core AlphaDEX® UCITS ETF was \$1.03M. The Fund owned 523 stocks as of 30 June 2020. There were no shares created or redeemed during the period. During the six months, the Fund had a net return of -16.36%, compared to the NASDAQ AlphaDEX® Small Cap Core Index performance of -16.23%, i.e. -0.13% relative performance. During the period under review, the Fund had a tracking error of 0.036% which corresponded with our expectations. Finally, the Fund's benchmark, the S&P® Small Cap 600 Index, returned -18.06% during the observation period, as the Fund outperformed by +1.70%.

First Trust Indxx Innovative Transaction & Process UCITS ETF

As of 30 June 2020, the NAV of First Trust Indxx Innovative Transaction & Process UCITS ETF was \$34.31M. The Fund owned 99 stocks as of 30 June 2020. There were 100,000 shares created during the period (+\$2.03 million). During the six months, the Fund had a net return of -7.67% compared to the Indxx Blockchain Index of -7.60%, i.e. -0.07% relative performance. During the period under review, the Fund had a tracking error of 0.019%, which corresponded with our expectations. Finally, the Fund's benchmark, the S&P® 500 Index, returned -3.37% during this period, as the Fund underperformed by -4.30%.

First Trust Dow Jones Internet UCITS ETF

As of 30 June 2020, the NAV of First Trust Dow Jones Internet UCITS ETF was \$17.75M. The Fund owned 41 stocks as of 30 June 2020. There were 200,000 shares created during the period (+\$3.64 million). During the six months, the Fund had a net return of +22.46%, compared to the Dow Jones Internet Composite IndexSM of +22.89%, i.e. -0.43% relative performance. During the period under review, the Fund had a tracking error of 0.007%, which corresponded with our expectations. Finally, the Fund's benchmark, the S&P® 500 Index, returned -3.37% during this period, as the Fund outperformed by +25.83%.

First Trust Cloud Computing UCITS ETF

As of 30 June 2020, the NAV of First Trust Cloud Computing UCITS ETF was \$286.46M. The Fund owned 64 stocks as of 30 June 2020. There were 7,700,000 shares created during the period (+\$204.51 million). During the six months, the Fund had a net return of +23.47%, compared to the ISE CTA Cloud ComputingTM Index of +23.73%, i.e. -0.26% relative performance. During the period under review, the Fund had a tracking error of 0.004%, which corresponded with our expectations. Finally, the Fund's benchmark, the S&P® 500 Index, returned -3.37% during this period, as the Fund outperformed by +26.84%.

First Trust Capital Strength UCITS ETF (Inception Date: 27 January 2020)

As of 30 June 2020, the NAV of First Trust Capital Strength UCITS ETF was \$6.75M. The fund owned 50 stocks as of 30 June 2020. There were 350,000 shares created during the period since inception (+\$7.05 million). During the period since inception, the fund had a net return of -3.50%, compared to The Capital Strength IndexSM of -4.16%, i.e. +0.66% relative performance. During the period since inception, the Fund had a tracking error of 0.018%, which corresponded with our expectations. Finally, the Fund's benchmark, the S&P® 500 Index, returned -3.82% during this period, as the Fund outperformed by +0.32%.

First Trust Value Line® Dividend Index UCITS ETF (Inception Date: 12 February 2020)

As of 30 June 2020, the NAV of First Trust Value Line® Dividend Index UCITS ETF was \$6.69M. The fund owned 188 stocks as of 30 June 2020. There were 400,000 shares created during the period since inception (+\$7.26 million). During the period since inception, the fund had a net return of -16.35%, compared to the Value Line® Dividend Index of -16.27%, i.e. -0.08% relative performance. During the period since inception, the Fund had a tracking error of 0.021%, which corresponded with our expectations. Finally, the Fund's benchmark, the S&P® 500 Index, returned -7.74% during this period, as the Fund underperformed by -8.61%.

First Trust NYSE Arca Biotechnology UCITS ETF (Inception Date: 27 May 2020)

As of 30 June 2020, the NAV of First Trust NYSE Arca Biotechnology UCITS ETF was \$2.05M. The fund owned 30 stocks as of 30 June 2020. There were 100,000 shares created during the period since inception (+\$2 million). During the period since inception, the fund had a net return of +2.60%, compared to the NYSE Arca Biotechnology IndexSM of +2.63%, i.e. -0.03% relative performance. Finally, the Fund's benchmark, the S&P® 500 Index, returned +2.24% during this period, as the Fund outperformed by +0.36%.

* References to benchmarks are for illustrative purposes only. There is no guarantee that a Fund will outperform its benchmark.

First Trust Global Funds plc

Investment Manager's Report for the financial period ended 30 June 2020 (continued)

First Trust Nasdaq Cybersecurity UCITS ETF (Inception Date: 27 May 2020)

As of 30 June 2020, the NAV of the First Trust Nasdaq Cybersecurity UCITS ETF was \$19.09M. The fund owned 43 stocks as of 30 June 2020. There were 900,000 shares created during the period since inception (+\$18.84 million). During the period since inception, the fund had a net return of +6.05%, compared to the Nasdaq CTA Cybersecurity IndexSM of +6.23%, i.e. -0.18% relative performance. Finally, the Fund's benchmark, the S&P[®] 500 Index, returned +2.24% during this period, as the Fund outperformed by +3.81%.

First Trust Advisors L.P.

16 July 2020

* References to benchmarks are for illustrative purposes only. There is no guarantee that a Fund will outperform its benchmark.

First Trust Global Funds plc

Investment Manager's Report for the financial period ended 30 June 2020 (continued)

First Trust North American Energy Infrastructure Income UCITS Fund*

Sub-Investment Manager

Energy Income Partners, LLC

Energy Income Partners, LLC ("EIP" or the "Sub-Investment Manager"), located in Westport, Connecticut, serves as the Sub-Investment Manager to the First Trust North American Energy Infrastructure Income UCITS Fund ("NAEII UCITS Fund" or the "Fund"). EIP was founded in 2003 to provide professional asset management services in the area of energy-related master limited partnerships ("MLPs") and other high payout securities such as pipeline companies, power utilities, yield corporations ("YieldCos"), and energy infrastructure real estate investment trusts ("REITs"). EIP mainly focuses on investments in energy-related infrastructure assets such as pipelines, power transmission and distribution, petroleum storage and terminals that receive fee-based or regulated income from their corporate and individual customers. EIP manages or supervises approximately US\$4.0 billion of assets as of 30 June 2020.

Portfolio Management Team

James J. Murchie – Co-Portfolio Manager, Founder and CEO of Energy Income Partners, LLC

Eva Pao – Co-Portfolio Manager, Principal of Energy Income Partners, LLC

John Tysseland – Co-Portfolio Manager, Principal of Energy Income Partners, LLC

Commentary

First Trust Energy Infrastructure Income UCITS Fund (the "NAEII UCITS Fund")

The NAEII UCITS Fund's inception date was 18 January 2017. The Fund seeks to deliver a total return that is balanced between current income and growth by investing in a diversified portfolio of equity and debt securities of companies within the energy and energy utility sectors in the U.S. and Canada. There can be no assurance that the Fund will achieve its investment objective. The Fund may not be appropriate for all investors.

Market Recap

As measured by the Alerian MLP Total Return Index ("AMZX") (the "index"), the total return for the period was -35.71%. For AMZX, this return reflects a positive 3.32% from distribution payments while the remaining return is due to share price depreciation. (Source: Bloomberg, EIP Calculations) These figures are according to data collected from several sources, including Alerian Capital Management and Bloomberg.

Performance Analysis

On a NAV basis, the Fund's Class II USD Shares provided a total return¹ of -26.55%, including the reinvestment of dividends, for the six months ended 30 June 2020. This compares to a total return of -35.71% for the AMZX for the period.

For the six months ended June 2020, the Fund's NAV outperformed the AMZX total return, by 916 basis points ("bps"). Outperformance of the Fund was driven by overweight positions in utilities and pipeline C-Corporations ("C-Corps") and underweight positions in gathering and processing MLPs. The index does not have exposure to utilities and C-Corp pipeline companies while the Fund owns a broader universe of infrastructure companies that includes C-Corp pipeline companies, utilities, and MLPs. EIP believes the high payout ratio found in MLPs and other infrastructure investments is only suitable for a narrow set of long-lived assets that have stable non-cyclical cash flows, such as regulated pipelines or other infrastructure assets that are legal or natural monopolies. Over the long term, EIP believes this approach leads to a portfolio of companies at the blue-chip end of the spectrum with less volatility and higher growth.

For the six months ended 30 June 2020, the Fund declared quarterly distributions, represented by the Fund's Class II USD shares as follows: \$0.4303 per share in March 2020 and \$0.5174 per share in June 2020.

¹ Total return is based on the combination of reinvested dividend, capital gain and return of capital distributions, if any, and changes in NAV per share for NAV returns. Total returns do not reflect sales load and are not annualized for periods of less than one year. Past performance is not indicative of future results.

* References to benchmarks are for illustrative purposes only. There is no guarantee that a Fund will outperform its benchmark.

First Trust Global Funds plc

Investment Manager's Report for the financial period ended 30 June 2020 (continued)

First Trust North American Energy Infrastructure Income UCITS Fund* (continued)

Fund Closure

On 29 June 2020, the Fund notified shareholders of the proposed termination of the Fund. As a consequence of a number of redemptions in the Fund recently and its level of assets under management, the Board decided that it is no longer commercially viable for the Fund to continue in existence and it is intended that all of the shares in the Fund shall be repurchased by First Trust Global Funds plc on 22 July 2020.

Energy Income Partners, LLC

16 July 2020

* References to benchmarks are for illustrative purposes only. There is no guarantee that a Fund will outperform its benchmark.

First Trust Global Funds plc

Investment Manager's Report for the financial period ended 30 June 2020 (continued)

First Trust FactorFX UCITS ETF*

Market Commentary

The first half of 2020 will be remembered for many things with the sharp uptick in market volatility being one of those, particularly for currency markets. The expected economic damage of the Covid-19 pandemic led investors to dramatically cut risk and seek safe-haven assets. Offsetting this were the enormous fiscal and monetary policy actions announced by governments and central banks across the globe helping spur a rapid but partial recovery in most asset classes towards the end of the second quarter. The US Dollar Index ended the 6 month period up a modest 1.04% however that masks a 6.85% rise during the period, at the height of the rush towards the safe-haven US Dollar. Large reductions were seen in interest rate markets globally but particularly in the US as the US Federal Reserve cut the lower bound of their policy rate to 0% and the yield on US 10yr Treasury bonds collapsed 126bps to 0.66%. For currency markets this has meant significantly less carry or interest rate support for the US Dollar, as the spread between short-term US interest rates and other G10 currency interest rates compressed, highlighting the need for global carry opportunities.

There were differentiated moves across the G10 currency pairs over the period but as expected the traditional safe-haven currency performed relatively well versus the US Dollar during the initial volatility spike across risk assets. The Swiss Franc and Japanese Yen rallied 2.04% and 0.65% versus the US Dollar over the period. On the opposite end of the spectrum the Norwegian Krone, British Pound and Canadian Dollar performed poorly, losing -8.72%, -6.46% and -4.32% respectively versus the US Dollar.

Emerging market currencies were generally weaker versus the US Dollar over the period with Latin American currencies fairing generally worse whilst Asian currencies managed to regain some of their losses towards the end of June. Some of the significant losers over the period were the Brazilian Real -26.29%, South African Rand -19.31% and Mexican Peso -17.68% versus the US Dollar. Of the major emerging market currencies, only the Philippine Peso ended the period stronger, rallying 1.66%.

The benchmark currency carry indices ended the first half of the year in negative territory. The Bloomberg Cumulative FX Carry Trade Index for Managed G10 Currencies (the "G10 Carry Index") returned -4.14% while the Bloomberg Cumulative FX Carry Trade Index for 8 Emerging Market Currencies (the "EM Carry Index") fared significantly worse, returning -10.49%. Carry indices suffered during the period due to the increased volatility. However, despite the collapse in interest rates across most advanced and emerging markets, relative carry opportunities continue to present themselves between global currencies.

Fund Commentary

For the period 31 December 2019 to 30 June 2020, the First Trust FactorFX UCITS ETF ("FactorFX ETF" or the "Fund") returned -6.33% on a NAV basis compared to the -4.14% return of the G10 Carry Index and the -10.49% return of the EM Carry Index.

The first quarter of the year saw emerging market currencies and the more commodity sensitive G10 currencies weaken considerably versus the US Dollar as the pandemic started to unfold and culminated with sharply negative moves into the end of March. This negative momentum across these currencies resulted in more conservative positioning for the Fund which helped the Fund achieve a lower drawdown than the Bloomberg carry indices over this period. As at the 31 March 2020 the year-to-date drawdown for the Fund was -5.43% versus -9.31% for the G10 Carry Index and -13.37% for the EM Carry Index. This dynamic turned around quickly in the second quarter as risk assets recovered. The Fund positioning moved more constructive towards the end of the second quarter to try and capture some of this recovery.

As of 30 June 2020 the Fund positioning is net long 12.4% in G10 currencies versus the US Dollar with the larger long positions in the New Zealand Dollar and Singapore Dollar. The net long exposure to emerging market currencies stood at 60.0% with the top 3 long exposures to the Russian Ruble, Indonesian Rupiah and Mexican Peso.

As government bonds yields collapsed globally the implied yield of the Fund also expectedly compressed. However it remains attractive on a relative basis at 2.88% as of quarter end, made up of the implied yield across the foreign exchange contracts and global treasury holdings in the Fund. The average weighted duration of the bond holdings was 0.52 and is invested in AAA and AA rated sovereign bonds.

As traditional fixed income asset classes have seen their yields eroded, many falling into negative territory, alternative assets like currencies are able to provide interesting investment opportunities in our view. We continue to believe that exploiting the carry differentials across G10 currencies and the relative undervaluation of emerging market currencies has the potential to provide positive expected returns for the strategy with low correlations to broad equity, fixed income and other traditional asset classes.

First Trust Global Portfolios Limited

16 July 2020

* References to benchmarks are for illustrative purposes only. There is no guarantee that a Fund will outperform its benchmark.

First Trust Global Funds plc

Investment Manager's Report for the financial period ended 30 June 2020 (continued)

First Trust Low Duration Global Government Bond UCITS ETF*

Market Commentary

The Covid-19 pandemic drove some of the largest shifts we have seen in global fixed income markets for years. Interest rates collapsed during the first half of the year as governments and monetary authorities announced extensive fiscal and monetary support for economies and markets. The 10yr maturity bond yields in the US, Japan and Germany headed towards historic lows but at the same time we also saw widening spreads between the debt yields of less fiscally secure European periphery countries versus the less levered countries like Germany. This was likely a result of investors balking at the additional borrowing required by these countries to finance themselves whilst they are already burdened with elevated debt levels.

The yield-to-worst of the Bloomberg Barclays Global Aggregate Treasuries Index fell 48bps to 0.47%, and as the index has a relatively long duration it reaped the benefits from these falling yields. This was particularly true for the market capitalisation weighted index because of its large exposure to the United States which saw steep falls in yields as the US Federal Reserve cut interest rates towards zero. Over the period we saw substantial monetary easing not only from the US Federal Reserve but also the other major central banks, ECB and BOJ, and from many emerging markets. Many emerging market countries also engaged in various forms of quantitative easing to support their domestic treasury yield curves although these programs remain small in scale and with the primary purpose of increasing liquidity in their respective domestic government bond markets.

Looking at yield curve changes, we saw a steepening of the US Treasury yield curve, with the spread between 2yr and 10yr maturity US Treasuries increasing to 51bps from 35bps at the start of the year. The same 2yr versus 10yr spread also increased marginally in Japan but we saw a general flattening of yield curves across Europe. The Italian BTPs 2yr versus 10yr spread fell to 118bps from 146bps at the start of the year. However, despite this it remains one of the steepest yield curves in the developed country universe. Singapore also stands out now as a relatively steep yield curve with a 2yr vs 10yr spread of 62bps at the end of June.

Despite this historically low interest rate environment we now find ourselves in, we continue to see carry opportunities across global government fixed income markets given the dispersion across the flatter and steeper sovereign yield curves.

Fund Commentary

The First Trust Low Duration Global Government Bond UCITS ETF's ("FSOV" or the "Fund") returned -0.11% on a NAV basis in the first half of 2020. For comparison, the ICE BofA 3-5 year Global Government Bond Index hedged to Euros rose 2.54% and the Bloomberg Barclays Global Aggregate Treasury Index, Euro hedged, rose 3.51% over the same period.

The primary driver of the relative performance differential between the Fund and the market capitalisation weighted indices was due to the concentration of the indices in the US and Japan. Particularly the US, as the 10yr maturity US Treasury fell a staggering 126bps to 0.66%. Japanese 10yr maturity bond yields were roughly unchanged, rising 3bps however that was unsurprising given the yield curve control policies of the Bank of Japan. The Fund also had larger exposure to some of the European periphery countries namely Italy and Spain, which lagged over the period. Despite the relative underperformance over the period, the concentration of the indices in the US and Japan remain a risk in our view. Together the US and Japan make up 53.2% of the Bloomberg Barclays Index and 68.2% of the ICE Index. This concentration constrains the opportunity set of relatively steep yield curves where investors are currently compensated for taking on interest rate duration risk.

At the end of the year, the Fund's weighted average yield to maturity was 1.11% with an average duration of 3.77. The Fund was invested in sovereign bonds across 21 different yield curves with all the Fund's holdings being investment grade rated. Any bond positions not denominated in the Fund's base currency, Euros, were hedged using currency forward contracts. At the end of the period the Fund's top 3 country exposures were to sovereign bonds in Italy, Singapore and Denmark. The relatively steep yield curves in Italy and Singapore score well on rules-based strategies carry factor while the relatively attractive currency-hedged yield in Denmark scores well on the strategy's value factor.

The Fund's rules-based strategy is focused on selecting those yield curves with relatively attractive currency-hedged yields and relatively steeper yield curves where the Fund is adequately compensated for taking duration risk. Currency-hedged yields are the yield earned on a security after taking into account the cost of hedging the currency risk of that security into the Fund's base currency, Euros. We believe by focusing on these two factors with a disciplined, rules-based process will provide positive excess returns over time particularly versus the concentrated market capitalisation weighted indices.

First Trust Global Portfolios Limited

24 July 2020

* References to benchmarks are for illustrative purposes only. There is no guarantee that a Fund will outperform its benchmark.

First Trust Global Funds plc

STATEMENTS OF FINANCIAL POSITION

As at 30 June 2020 (Unaudited)

| | First Trust US Large Cap Core AlphaDEX® UCITS ETF US\$ | First Trust Emerging Markets AlphaDEX® UCITS ETF US\$ | First Trust United Kingdom AlphaDEX® UCITS ETF £ | First Trust Eurozone AlphaDEX® UCITS ETF € |
|--|---|--|---|--|
| Assets | | | | |
| Cash (Note 2F) | 204,053 | 287,326 | 51,809 | 315,601 |
| Margin cash (Note 2F) | – | – | – | – |
| Cash collateral (Note 2F) | – | – | – | – |
| Financial assets at fair value through profit or loss (Note 4) | 119,363,902 | 42,030,058 | 18,673,126 | 126,883,341 |
| Variation margin receivable | – | – | – | – |
| Receivable on sale of securities | 617 | 164,591 | – | – |
| Accrued income and other receivables | 88,281 | 445,368 | 18,397 | 139,043 |
| Other assets | – | – | – | – |
| Total assets | 119,656,853 | 42,927,343 | 18,743,332 | 127,337,985 |
| Liabilities | | | | |
| Financial liabilities at fair value through profit or loss (Note 4) | – | – | – | – |
| Bank overdraft (Note 2F) | – | (19,479) | – | (383) |
| Margin cash (Note 2F) | – | – | – | – |
| Variation margin payable | – | – | – | – |
| Payable on purchase of securities | – | (170,682) | – | – |
| Capital gains tax payable | – | (61,203) | – | – |
| Accrued expenses (Note 5) | (65,421) | (31,816) | (10,161) | (73,488) |
| Total liabilities (excluding net assets attributable to holders of redeemable participating shares) | (65,421) | (283,180) | (10,161) | (73,871) |
| Net assets attributable to holders of redeemable participating shares | 119,591,432 | 42,644,163 | 18,733,171 | 127,264,114 |
| Number of redeemable participating shares in issue | | | | |
| Class A | 1,825,002 | 1,650,002 | 790,002 | 3,930,002 |
| Class B | 775,002 | – | 160,002 | 620,002 |
| Net asset value per share attributable to holders of redeemable participating shares | | | | |
| Class A | US\$46.85 | US\$25.84 | £20.29 | €27.85 |
| Class B | US\$43.99 | – | £16.88 | €28.76 |

The accompanying notes form an integral part of these financial statements.

First Trust Global Funds plc

STATEMENTS OF FINANCIAL POSITION

As at 30 June 2020 (Unaudited) (continued)

| | First Trust Japan AlphaDEX® UCITS ETF ¥ | First Trust US Equity Opportunities UCITS ETF US\$ | First Trust Global Equity Income UCITS ETF US\$ | First Trust Germany AlphaDEX® UCITS ETF € |
|--|---|--|---|---|
| Assets | | | | |
| Cash (Note 2F) | 963,029 | 9,617 | 82,125 | 4,313 |
| Margin cash (Note 2F) | – | – | – | – |
| Cash collateral (Note 2F) | – | – | – | – |
| Financial assets at fair value through profit or loss (Note 4) | 115,695,222 | 9,336,722 | 20,184,631 | 1,165,287 |
| Variation margin receivable | – | – | – | – |
| Receivable on sale of securities | – | – | 1,710 | – |
| Accrued income and other receivables | 77,358 | 5,636 | 102,063 | 1,352 |
| Other assets | – | – | – | – |
| Total assets | 116,735,609 | 9,351,975 | 20,370,529 | 1,170,952 |
| Liabilities | | | | |
| Financial liabilities at fair value through profit or loss (Note 4) | – | – | – | – |
| Bank overdraft (Note 2F) | – | – | – | – |
| Margin cash (Note 2F) | – | – | – | – |
| Variation margin payable | – | – | – | – |
| Payable on purchase of securities | – | – | – | – |
| Capital gains tax payable | – | – | – | – |
| Accrued expenses (Note 5) | (68,204) | (4,867) | (9,243) | (631) |
| Total liabilities (excluding net assets attributable to holders of redeemable participating shares) | (68,204) | (4,867) | (9,243) | (631) |
| Net assets attributable to holders of redeemable participating shares | 116,667,405 | 9,347,108 | 20,361,286 | 1,170,321 |
| Number of redeemable participating shares in issue | | | | |
| Class A | 50,002 | 300,002 | 45,002 | 50,002 |
| Class B | – | – | 505,002 | – |
| Net asset value per share attributable to holders of redeemable participating shares | | | | |
| Class A | ¥2,333.25 | US\$31.16 | US\$42.48 | €23.41 |
| Class B | – | – | US\$36.53 | – |

The accompanying notes form an integral part of these financial statements.

First Trust Global Funds plc

STATEMENTS OF FINANCIAL POSITION

As at 30 June 2020 (Unaudited) (continued)

| | First Trust US Equity Income UCITS ETF US\$ | First Trust Switzerland AlphaDEX® UCITS ETF F | First Trust North American Energy Infrastructure Income UCITS Fund US\$ | First Trust US Small Cap Core AlphaDEX® UCITS ETF US\$ |
|--|---|---|--|---|
| Assets | | | | |
| Cash (Note 2F) | 49,753 | 2,319 | 22,933 | 1,493 |
| Margin cash (Note 2F) | – | – | – | – |
| Cash collateral (Note 2F) | – | – | 100,000 | – |
| Financial assets at fair value through profit or loss (Note 4) | 55,244,266 | 1,164,519 | 1,302,550 | 1,031,300 |
| Variation margin receivable | – | – | – | – |
| Receivable on sale of securities | – | – | – | 279 |
| Accrued income and other receivables | 150,797 | – | 4,164 | 476 |
| Other assets | – | – | 21,096 | – |
| Total assets | 55,444,816 | 1,166,838 | 1,450,743 | 1,033,548 |
| Liabilities | | | | |
| Financial liabilities at fair value through profit or loss (Note 4) | – | – | (51,225) | – |
| Bank overdraft (Note 2F) | – | – | (6) | – |
| Margin cash (Note 2F) | – | – | – | – |
| Variation margin payable | – | – | – | – |
| Payable on purchase of securities | – | – | – | – |
| Capital gains tax payable | – | – | – | – |
| Accrued expenses (Note 5) | (28,141) | (616) | (64,385) | (645) |
| Total liabilities (excluding net assets attributable to holders of redeemable participating shares) | (28,141) | (616) | (115,616) | (645) |
| Net assets attributable to holders of redeemable participating shares | 55,416,675 | 1,166,222 | 1,335,127 | 1,032,903 |
| Number of redeemable participating shares in issue | | | | |
| Class A | 2,100,002 | 50,002 | – | 50,002 |
| Class B | 850,002 | – | – | – |
| Class IA EUR (Hedged) | – | – | 4,035 | – |
| Class IA USD | – | – | 18,105 | – |
| Class II USD | – | – | 12,329 | – |
| Class KA GBP (Hedged) | – | – | 590 | – |
| Class KA USD | – | – | 1,790 | – |
| Net asset value per share attributable to holders of redeemable participating shares | | | | |
| Class A | US\$18.74 | £23.32 | – | US\$20.66 |
| Class B | US\$18.89 | – | – | – |
| Class IA EUR (Hedged) | – | – | €37.47 | – |
| Class IA USD | – | – | US\$36.95 | – |
| Class II USD | – | – | US\$32.65 | – |
| Class KA GBP (Hedged) | – | – | £37.56 | – |
| Class KA USD | – | – | US\$37.86 | – |

The accompanying notes form an integral part of these financial statements.

First Trust Global Funds plc

STATEMENTS OF FINANCIAL POSITION

As at 30 June 2020 (Unaudited) (continued)

| | First Trust FactorFX UCITS ETF US\$ | First Trust Indxx Innovative Transaction & Process UCITS ETF US\$ | First Trust Dow Jones Internet UCITS ETF US\$ | First Trust Cloud Computing UCITS ETF US\$ |
|--|--|---|---|--|
| Assets | | | | |
| Cash (Note 2F) | 551,333 | 70,989 | 27,030 | – |
| Margin cash (Note 2F) | – | – | – | – |
| Cash collateral (Note 2F) | 270,000 | – | – | – |
| Financial assets at fair value through profit or loss (Note 4) | 8,096,318 | 34,196,249 | 17,729,175 | 286,559,231 |
| Variation margin receivable | – | – | – | – |
| Receivable on sale of securities | – | 16,857 | – | – |
| Accrued income and other receivables | 63,851 | 41,931 | – | 32,396 |
| Other assets | – | – | – | – |
| Total assets | 8,981,502 | 34,326,026 | 17,756,205 | 286,591,627 |
| Liabilities | | | | |
| Financial liabilities at fair value through profit or loss (Note 4) | (132,336) | – | – | – |
| Bank overdraft (Note 2F) | – | (1,031) | – | (4,218) |
| Margin cash (Note 2F) | – | – | – | – |
| Variation margin payable | – | – | – | – |
| Payable on purchase of securities | – | – | – | – |
| Capital gains tax payable | – | – | – | – |
| Accrued expenses (Note 5) | (5,519) | (18,981) | (7,825) | (126,252) |
| Total liabilities (excluding net assets attributable to holders of redeemable participating shares) | (137,855) | (20,012) | (7,825) | (130,470) |
| Net assets attributable to holders of redeemable participating shares | 8,843,647 | 34,306,014 | 17,748,380 | 286,461,157 |
| Number of redeemable participating shares in issue | | | | |
| Class A | 135,002 | 1,600,002 | 750,002 | 9,200,002 |
| Class B GBP (Hedged) | 75,002 | – | – | – |
| Class C EUR (Hedged) | 240,002 | – | – | – |
| Net asset value per share attributable to holders of redeemable participating shares | | | | |
| Class A | US\$19.68 | US\$21.44 | US\$23.66 | US\$31.14 |
| Class B GBP (Hedged) | £15.29 | – | – | – |
| Class C EUR (Hedged) | €17.70 | – | – | – |

The accompanying notes form an integral part of these financial statements.

First Trust Global Funds plc

STATEMENTS OF FINANCIAL POSITION

As at 30 June 2020 (Unaudited) (continued)

| | First Trust Low Duration Global Government Bond UCITS ETF | First Trust Capital Strength UCITS ETF* | First Trust Value Line® Dividend Index UCITS ETF** | First Trust NYSE Arca Biotechnology UCITS ETF*** |
|--|--|--|---|---|
| | € | US\$ | US\$ | US\$ |
| Assets | | | | |
| Cash (Note 2F) | 25,460 | 18,054 | 34,036 | 1,135 |
| Margin cash (Note 2F) | 255,924 | – | – | – |
| Cash collateral (Note 2F) | – | – | – | – |
| Financial assets at fair value through profit or loss (Note 4) | 16,536,312 | 6,737,097 | 6,648,388 | 2,051,547 |
| Variation margin receivable | 6,529 | – | – | – |
| Receivable on sale of securities | – | – | – | – |
| Accrued income and other receivables | 213,149 | 2,771 | 10,884 | – |
| Other assets | – | – | – | – |
| Total assets | 17,037,374 | 6,757,922 | 6,693,308 | 2,052,682 |
| Liabilities | | | | |
| Financial liabilities at fair value through profit or loss (Note 4) | (47,662) | – | – | – |
| Bank overdraft (Note 2F) | (28,284) | – | – | – |
| Margin cash (Note 2F) | (50,743) | – | – | – |
| Variation margin payable | (1,744) | – | – | – |
| Payable on purchase of securities | – | – | – | – |
| Capital gains tax payable | – | – | – | – |
| Accrued expenses (Note 5) | (5,970) | (3,019) | (3,035) | (996) |
| Total liabilities (excluding net assets attributable to holders of redeemable participating shares) | (134,403) | (3,019) | (3,035) | (996) |
| Net assets attributable to holders of redeemable participating shares | 16,902,971 | 6,754,903 | 6,690,273 | 2,051,686 |
| Number of redeemable participating shares in issue | | | | |
| Class A | – | 350,002 | 400,002 | 100,002 |
| Class C EUR | 850,002 | – | – | – |
| Net asset value per share attributable to holders of redeemable participating shares | | | | |
| Class A | – | US\$19.30 | US\$16.73 | US\$20.52 |
| Class C EUR | €19.89 | – | – | – |

* First Trust Capital Strength UCITS ETF was launched on 27 January 2020.

** First Trust Value Line® Dividend Index UCITS ETF was launched on 12 February 2020.

*** First Trust NYSE Arca Biotechnology UCITS ETF was launched on 27 May 2020.

The accompanying notes form an integral part of these financial statements.

First Trust Global Funds plc

STATEMENTS OF FINANCIAL POSITION

As at 30 June 2020 (Unaudited) (continued)

| | First Trust Nasdaq Cybersecurity UCITS ETF**** | Total |
|--|---|--------------------|
| | US\$ | € |
| Assets | | |
| Cash (Note 2F) | 10,711 | 1,632,775 |
| Margin cash (Note 2F) | – | 255,924 |
| Cash collateral (Note 2F) | – | 329,399 |
| Financial assets at fair value through profit or loss (Note 4) | 19,086,182 | 727,729,753 |
| Variation margin receivable | – | 6,529 |
| Receivable on sale of securities | – | 163,870 |
| Accrued income and other receivables | – | 1,219,009 |
| Other assets | – | 18,777 |
| Total assets | 19,096,893 | 731,356,036 |
| Liabilities | | |
| Financial liabilities at fair value through profit or loss (Note 4) | – | (211,080) |
| Bank overdraft (Note 2F) | – | (50,689) |
| Margin cash (Note 2F) | – | (50,743) |
| Variation margin payable | – | (1,744) |
| Payable on purchase of securities | – | (151,964) |
| Capital gains tax payable | – | (54,491) |
| Accrued expenses (Note 5) | (3,646) | (425,192) |
| Total liabilities (excluding net assets attributable to holders of redeemable participating shares) | (3,646) | (945,903) |
| Net assets attributable to holders of redeemable participating shares | 19,093,247 | 730,410,133 |
| Number of redeemable participating shares in issue | | |
| Class A | 900,002 | |
| Net asset value per share attributable to holders of redeemable participating shares | | |
| Class A | US\$21.21 | |

**** First Trust Nasdaq Cybersecurity UCITS ETF was launched on 27 May 2020.

The accompanying notes form an integral part of these financial statements.

First Trust Global Funds plc

STATEMENTS OF FINANCIAL POSITION

As at 31 December 2019

| | First Trust US Large Cap Core AlphaDEX® UCITS ETF US\$ | First Trust Emerging Markets AlphaDEX® UCITS ETF US\$ | First Trust United Kingdom AlphaDEX® UCITS ETF £ | First Trust Eurozone AlphaDEX® UCITS ETF € |
|--|---|--|---|--|
| Assets | | | | |
| Cash (Note 2F) | 120,423 | 452,496 | 6,324 | 481,666 |
| Margin cash (Note 2F) | – | – | – | – |
| Cash collateral (Note 2F) | – | – | – | – |
| Financial assets at fair value through profit or loss (Note 4) | 155,669,570 | 61,789,239 | 24,411,959 | 213,631,621 |
| Variation margin receivable | – | – | – | – |
| Receivable on sale of securities | – | – | – | – |
| Accrued income and other receivables | 220,081 | 95,662 | 56,025 | 11,677 |
| Other assets | – | – | – | – |
| Total assets | 156,010,074 | 62,337,397 | 24,474,308 | 214,124,964 |
| Liabilities | | | | |
| Financial liabilities at fair value through profit or loss (Note 4) | – | – | – | – |
| Bank overdraft (Note 2F) | – | (12) | – | (381) |
| Margin cash (Note 2F) | – | – | – | – |
| Variation margin payable | – | – | – | – |
| Payable on purchase of securities | – | – | – | – |
| Capital gains tax payable | – | (231,405) | – | – |
| Accrued expenses (Note 5) | (84,838) | (40,524) | (13,402) | (118,117) |
| Total liabilities (excluding net assets attributable to holders of redeemable participating shares) | (84,838) | (271,941) | (13,402) | (118,498) |
| Net assets attributable to holders of redeemable participating shares | 155,925,236 | 62,065,456 | 24,460,906 | 214,006,466 |
| Number of redeemable participating shares in issue | | | | |
| Class A | 2,275,002 | 1,950,002 | 830,002 | 5,875,002 |
| Class B | 825,002 | – | 120,002 | 525,002 |
| Net asset value per share attributable to holders of redeemable participating shares | | | | |
| Class A | US\$51.03 | US\$31.83 | £26.28 | €33.34 |
| Class B | US\$48.29 | – | £22.10 | €34.58 |

The accompanying notes form an integral part of these financial statements.

First Trust Global Funds plc

STATEMENTS OF FINANCIAL POSITION

As at 31 December 2019 (continued)

| | First Trust Japan AlphaDEX® UCITS ETF ¥ | First Trust US Equity Opportunities UCITS ETF US\$ | First Trust Global Equity Income UCITS ETF US\$ | First Trust Tactical High Yield UCITS Fund* US\$ |
|--|---|--|---|--|
| Assets | | | | |
| Cash (Note 2F) | 1,445,507 | 18,643 | 2,318 | – |
| Margin cash (Note 2F) | – | – | – | – |
| Cash collateral (Note 2F) | – | – | – | – |
| Financial assets at fair value through profit or loss (Note 4) | 127,372,229 | 10,403,465 | 19,078,504 | – |
| Variation margin receivable | – | – | – | – |
| Receivable on sale of securities | – | – | 75,944 | – |
| Accrued income and other receivables | 233,604 | 4,654 | 30,859 | – |
| Other assets | – | – | – | – |
| Total assets | 129,051,340 | 10,426,762 | 19,187,625 | – |
| Liabilities | | | | |
| Financial liabilities at fair value through profit or loss (Note 4) | – | – | – | – |
| Bank overdraft (Note 2F) | – | – | (73,747) | – |
| Margin cash (Note 2F) | – | – | – | – |
| Variation margin payable | – | – | – | – |
| Payable on purchase of securities | – | – | (25,832) | – |
| Capital gains tax payable | – | – | (25) | – |
| Accrued expenses (Note 5) | (123,433) | (5,249) | (9,848) | – |
| Total liabilities (excluding net assets attributable to holders of redeemable participating shares) | (123,433) | (5,249) | (109,452) | – |
| Net assets attributable to holders of redeemable participating shares | 128,927,907 | 10,421,513 | 19,078,173 | – |
| Number of redeemable participating shares in issue | | | | |
| Class A | 50,002 | 350,002 | 55,002 | – |
| Class B | – | – | 345,002 | – |
| Net asset value per share attributable to holders of redeemable participating shares | | | | |
| Class A | ¥2,578.46 | US\$29.78 | US\$53.45 | – |
| Class B | – | – | US\$46.78 | – |

* First Trust Tactical High Yield UCITS Fund was terminated on 2 January 2019.

The accompanying notes form an integral part of these financial statements.

First Trust Global Funds plc

STATEMENTS OF FINANCIAL POSITION

As at 31 December 2019 (continued)

| | First Trust Germany AlphaDEX® UCITS ETF | First Trust US Equity Income UCITS ETF | First Trust Switzerland AlphaDEX® UCITS ETF | First Trust North American Energy Infrastructure Income UCITS Fund |
|--|--|---|--|--|
| | € | US\$ | £ | US\$ |
| Assets | | | | |
| Cash (Note 2F) | – | 117,800 | 486 | 280,252 |
| Margin cash (Note 2F) | – | – | – | – |
| Cash collateral (Note 2F) | – | – | – | 391,125 |
| Financial assets at fair value through profit or loss (Note 4) | 1,286,327 | 106,517,230 | 2,619,059 | 4,123,755 |
| Variation margin receivable | – | – | – | – |
| Receivable on sale of securities | – | – | – | 8,342 |
| Accrued income and other receivables | – | 285,405 | – | 11,775 |
| Other assets | – | – | – | 16,218 |
| Total assets | 1,286,327 | 106,920,435 | 2,619,545 | 4,831,467 |
| Liabilities | | | | |
| Financial liabilities at fair value through profit or loss (Note 4) | – | – | – | (3,662) |
| Bank overdraft (Note 2F) | (1,037) | – | – | – |
| Margin cash (Note 2F) | – | – | – | – |
| Variation margin payable | – | – | – | – |
| Payable on purchase of securities | – | – | – | – |
| Capital gains tax payable | – | – | – | – |
| Accrued expenses (Note 5) | (706) | (48,980) | (1,431) | (80,927) |
| Total liabilities (excluding net assets attributable to holders of redeemable participating shares) | (1,743) | (48,980) | (1,431) | (84,589) |
| Net assets attributable to holders of redeemable participating shares | 1,284,584 | 106,871,455 | 2,618,114 | 4,746,878 |
| Number of redeemable participating shares in issue | | | | |
| Class A | 50,002 | 3,450,002 | 100,002 | – |
| Class B | – | 800,002 | – | – |
| Class IA EUR (Hedged) | – | – | – | 4,712 |
| Class IA USD | – | – | – | 4,241 |
| Class II USD | – | – | – | 12,114 |
| Class KA GBP (Hedged) | – | – | – | 2,601 |
| Class KA USD | – | – | – | 53,989 |
| Class KI EUR (Hedged) | – | – | – | 13,570 |
| Net asset value per share attributable to holders of redeemable participating shares | | | | |
| Class A | €25.69 | US\$25.23 | £26.18 | – |
| Class B | – | US\$24.81 | – | – |
| Class IA EUR (Hedged) | – | – | – | €50.38 |
| Class IA USD | – | – | – | US\$50.17 |
| Class II USD | – | – | – | US\$45.82 |
| Class KA GBP (Hedged) | – | – | – | £52.82 |
| Class KA USD | – | – | – | US\$51.47 |
| Class KI EUR (Hedged) | – | – | – | €49.40 |

The accompanying notes form an integral part of these financial statements.

First Trust Global Funds plc

STATEMENTS OF FINANCIAL POSITION

As at 31 December 2019 (continued)

| | First Trust US Small Cap Core AlphaDEX® UCITS ETF US\$ | First Trust FactorFX UCITS ETF US\$ | First Trust Indxx Innovative Transaction & Process UCITS ETF US\$ | First Trust Dow Jones Internet UCITS ETF US\$ |
|--|---|--|---|---|
| Assets | | | | |
| Cash (Note 2F) | 3,973 | 130,423 | 63,936 | 23,119 |
| Margin cash (Note 2F) | – | – | – | – |
| Cash collateral (Note 2F) | – | 270,000 | – | – |
| Financial assets at fair value through profit or loss (Note 4) | 1,230,819 | 9,302,251 | 34,765,971 | 10,605,387 |
| Variation margin receivable | – | – | – | – |
| Receivable on sale of securities | – | – | – | – |
| Accrued income and other receivables | 1,066 | 64,830 | 23,221 | – |
| Other assets | – | – | – | – |
| Total assets | 1,235,858 | 9,767,504 | 34,853,128 | 10,628,506 |
| Liabilities | | | | |
| Financial liabilities at fair value through profit or loss (Note 4) | – | (181,237) | – | – |
| Bank overdraft (Note 2F) | – | – | – | – |
| Margin cash (Note 2F) | – | – | – | – |
| Variation margin payable | – | – | – | – |
| Payable on purchase of securities | – | – | – | – |
| Capital gains tax payable | – | – | – | – |
| Accrued expenses (Note 5) | (774) | (6,042) | (18,845) | (4,891) |
| Total liabilities (excluding net assets attributable to holders of redeemable participating shares) | (774) | (187,279) | (18,845) | (4,891) |
| Net assets attributable to holders of redeemable participating shares | 1,235,084 | 9,580,225 | 34,834,283 | 10,623,615 |
| Number of redeemable participating shares in issue | | | | |
| Class A | 50,002 | 175,002 | 1,500,002 | 550,002 |
| Class B GBP (Hedged) | – | 75,002 | – | – |
| Class C EUR (Hedged) | – | 200,002 | – | – |
| Net asset value per share attributable to holders of redeemable participating shares | | | | |
| Class A | US\$24.70 | US\$21.01 | US\$23.22 | US\$19.32 |
| Class B GBP (Hedged) | – | £16.40 | – | – |
| Class C EUR (Hedged) | – | €19.04 | – | – |

The accompanying notes form an integral part of these financial statements.

First Trust Global Funds plc

STATEMENTS OF FINANCIAL POSITION

As at 31 December 2019 (continued)

| | First Trust Cloud Computing UCITS ETF US\$ | First Trust Low Duration Global Government Bond UCITS ETF** € | Total € |
|--|--|---|--------------------|
| Assets | | | |
| Cash (Note 2F) | 67,849 | 42,387 | 1,685,420 |
| Margin cash (Note 2F) | – | 16,047 | 16,047 |
| Cash collateral (Note 2F) | – | – | 589,233 |
| Financial assets at fair value through profit or loss (Note 4) | 37,776,700 | 3,912,991 | 653,121,550 |
| Variation margin receivable | – | 2,563 | 2,563 |
| Receivable on sale of securities | – | – | 75,094 |
| Accrued income and other receivables | 4,281 | 45,499 | 786,108 |
| Other assets | – | – | 14,459 |
| Total assets | 37,848,830 | 4,019,487 | 656,290,474 |
| Liabilities | | | |
| Financial liabilities at fair value through profit or loss (Note 4) | – | (12,329) | (177,055) |
| Bank overdraft (Note 2F) | – | (2,563) | (69,692) |
| Margin cash (Note 2F) | – | (983) | (983) |
| Variation margin payable | – | (469) | (469) |
| Payable on purchase of securities | – | – | (23,013) |
| Capital gains tax payable | – | – | (206,178) |
| Accrued expenses (Note 5) | (16,842) | (1,345) | (421,452) |
| Total liabilities (excluding net assets attributable to holders of redeemable participating shares) | (16,842) | (17,689) | (898,842) |
| Net assets attributable to holders of redeemable participating shares | 37,831,988 | 4,001,798 | 655,391,632 |
| Number of redeemable participating shares in issue | | | |
| Class A | 1,500,002 | – | |
| Class C EUR | – | 200,002 | |
| Net asset value per share attributable to holders of redeemable participating shares | | | |
| Class A | US\$25.22 | – | |
| Class C EUR | – | €20.01 | |

** First Trust Low Duration Global Government Bond UCITS ETF was launched on 18 November 2019.

The accompanying notes form an integral part of these financial statements.

First Trust Global Funds plc

STATEMENTS OF COMPREHENSIVE INCOME

For the financial period ended 30 June 2020 (Unaudited)

| | First Trust US Large Cap Core AlphaDEX® UCITS ETF US\$ | First Trust Emerging Markets AlphaDEX® UCITS ETF US\$ | First Trust United Kingdom AlphaDEX® UCITS ETF £ | First Trust Eurozone AlphaDEX® UCITS ETF € |
|---|---|--|---|--|
| Income | | | | |
| Investment income (Note 2C & 2D) | 1,348,944 | 935,354 | 264,931 | 2,052,294 |
| Net gain/(loss) on financial assets and liabilities at fair value through profit or loss | (14,198,838) | (12,812,055) | (6,084,090) | (36,061,805) |
| Total investment gain/(loss) | (12,849,894) | (11,876,701) | (5,819,159) | (34,009,511) |
| Expenses | | | | |
| Management fees (Note 7B, 7C & 7D) | (410,831) | (207,242) | (64,517) | (547,498) |
| Administration fees (Note 7A) | – | – | – | – |
| Depositary fees (Note 7F) | – | – | – | – |
| Directors' fees (Note 8) | – | – | – | – |
| Audit fees | – | – | – | – |
| Professional fees | – | – | – | – |
| Other expenses | – | – | – | – |
| Total expenses | (410,831) | (207,242) | (64,517) | (547,498) |
| Less : Expenses above cap (Note 7G) | – | – | – | – |
| Net expenses | (410,831) | (207,242) | (64,517) | (547,498) |
| Capital gains tax | – | 189,417 | – | – |
| Withholding tax (Note 2C & 3) | (186,544) | (79,318) | (4,130) | (361,494) |
| Finance Costs | | | | |
| Bank interest expense | – | (799) | (110) | (2,937) |
| Distributions (Note 2H) | (233,035) | – | (28,764) | (76,942) |
| Net increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations | (13,680,304) | (11,974,643) | (5,916,680) | (34,998,382) |

There are no recognised gains or losses in the financial period other than those dealt with in the Statements of Comprehensive Income. In arriving at the results of the financial period, all amounts relate to continuing operations.

The accompanying notes form an integral part of these financial statements.

First Trust Global Funds plc

STATEMENTS OF COMPREHENSIVE INCOME

For the financial period ended 30 June 2020 (Unaudited) (continued)

| | First Trust Japan AlphaDEX® UCITS ETF ¥ | First Trust US Equity Opportunities UCITS ETF US\$ | First Trust Global Equity Income UCITS ETF US\$ | First Trust Germany AlphaDEX® UCITS ETF € |
|---|---|--|---|---|
| Income | | | | |
| Investment income (Note 2C & 2D) | 1,346,228 | 46,712 | 444,177 | 20,466 |
| Net gain/(loss) on financial assets and liabilities at fair value through profit or loss | (13,005,997) | 516,803 | (4,165,186) | (119,926) |
| Total investment gain/(loss) | (11,659,769) | 563,515 | (3,721,009) | (99,460) |
| Expenses | | | | |
| Management fees (Note 7B, 7C & 7D) | (397,539) | (28,650) | (50,700) | (3,663) |
| Administration fees (Note 7A) | – | – | – | – |
| Depositary fees (Note 7F) | – | – | – | – |
| Directors' fees (Note 8) | – | – | – | – |
| Audit fees | – | – | – | – |
| Professional fees | – | – | – | – |
| Other expenses | – | – | – | – |
| Total expenses | (397,539) | (28,650) | (50,700) | (3,663) |
| Less : Expenses above cap (Note 7G) | – | – | – | – |
| Net expenses | (397,539) | (28,650) | (50,700) | (3,663) |
| Capital gains tax | – | – | 25 | – |
| Withholding tax (Note 2C & 3) | (201,934) | (7,577) | (50,445) | (2,631) |
| Finance Costs | | | | |
| Bank interest expense | (1,260) | (43) | (126) | (4) |
| Distributions (Note 2H) | – | – | (258,432) | (8,505) |
| Net increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations | (12,260,502) | 527,245 | (4,080,687) | (114,263) |

There are no recognised gains or losses in the financial period other than those dealt with in the Statements of Comprehensive Income. In arriving at the results of the financial period, all amounts relate to continuing operations.

The accompanying notes form an integral part of these financial statements.

First Trust Global Funds plc

STATEMENTS OF COMPREHENSIVE INCOME

For the financial period ended 30 June 2020 (Unaudited) (continued)

| | First Trust US Equity Income UCITS ETF US\$ | First Trust Switzerland AlphaDEX® UCITS ETF £ | First Trust North American Energy Infrastructure Income UCITS Fund US\$ | First Trust US Small Cap Core AlphaDEX® UCITS ETF US\$ |
|---|---|---|--|---|
| Income | | | | |
| Investment income (Note 2C & 2D) | 1,907,771 | 23,584 | 133,032 | 8,376 |
| Net gain/(loss) on financial assets and liabilities at fair value through profit or loss | (22,539,947) | (115,717) | (1,356,484) | (205,881) |
| Total investment gain/(loss) | (20,632,176) | (92,133) | (1,223,452) | (197,505) |
| Expenses | | | | |
| Management fees (Note 7B, 7C & 7D) | (202,319) | (4,899) | (16,035) | (3,762) |
| Administration fees (Note 7A) | – | – | (25,842) | – |
| Depositary fees (Note 7F) | – | – | (4,996) | – |
| Directors' fees (Note 8) | – | – | (951) | – |
| Audit fees | – | – | (3,825) | – |
| Professional fees | – | – | (16,620) | – |
| Other expenses | – | – | (11,726) | – |
| Total expenses | (202,319) | (4,899) | (79,995) | (3,762) |
| Less : Expenses above cap (Note 7G) | – | – | 59,933 | – |
| Net expenses | (202,319) | (4,899) | (20,062) | (3,762) |
| Capital gains tax | – | – | – | – |
| Withholding tax (Note 2C & 3) | (260,052) | (8,254) | (4,352) | (914) |
| Finance Costs | | | | |
| Bank interest expense | (147) | (6) | (52) | – |
| Distributions (Note 2H) | (1,082,386) | – | (17,865) | – |
| Net increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations | (22,177,080) | (105,292) | (1,265,783) | (202,181) |

There are no recognised gains or losses in the financial period other than those dealt with in the Statements of Comprehensive Income. In arriving at the results of the financial period, all amounts relate to continuing operations.

The accompanying notes form an integral part of these financial statements.

First Trust Global Funds plc

STATEMENTS OF COMPREHENSIVE INCOME

For the financial period ended 30 June 2020 (Unaudited) (continued)

| | First Trust FactorFX UCITS ETF US\$ | First Trust Indxx Innovative Transaction & Process UCITS ETF US\$ | First Trust Dow Jones Internet UCITS ETF US\$ | First Trust Cloud Computing UCITS ETF US\$ |
|---|--|---|---|--|
| Income | | | | |
| Investment income (Note 2C & 2D) | 63,388 | 346,009 | 22,795 | 415,047 |
| Net gain/(loss) on financial assets and liabilities at fair value through profit or loss | (760,082) | (2,734,065) | 3,504,731 | 44,107,757 |
| Total investment gain/(loss) | (696,694) | (2,388,056) | 3,527,526 | 44,522,804 |
| Expenses | | | | |
| Management fees (Note 7B, 7C & 7D) | (33,807) | (107,688) | (34,695) | (334,932) |
| Administration fees (Note 7A) | – | – | – | – |
| Depositary fees (Note 7F) | – | – | – | – |
| Directors' fees (Note 8) | – | – | – | – |
| Audit fees | – | – | – | – |
| Professional fees | – | – | – | – |
| Other expenses | – | – | – | – |
| Total expenses | (33,807) | (107,688) | (34,695) | (334,932) |
| Less : Expenses above cap (Note 7G) | – | – | – | – |
| Net expenses | (33,807) | (107,688) | (34,695) | (334,932) |
| Capital gains tax | – | – | – | – |
| Withholding tax (Note 2C & 3) | (982) | (62,278) | (3,200) | (66,816) |
| Finance Costs | | | | |
| Bank interest expense | (36) | (47) | (16) | (737) |
| Distributions (Note 2H) | – | – | – | – |
| Net increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations | (731,519) | (2,558,069) | 3,489,615 | 44,120,319 |

There are no recognised gains or losses in the financial period other than those dealt with in the Statements of Comprehensive Income. In arriving at the results of the financial period, all amounts relate to continuing operations.

The accompanying notes form an integral part of these financial statements.

First Trust Global Funds plc

STATEMENTS OF COMPREHENSIVE INCOME

For the financial period ended 30 June 2020 (Unaudited) (continued)

| | First Trust Low Duration Global Government Bond UCITS ETF € | First Trust Capital Strength UCITS ETF* US\$ | First Trust Value Line® Dividend Index UCITS ETF** US\$ | First Trust NYSE Arca Biotechnology UCITS ETF*** US\$ |
|---|---|--|---|---|
| Income | | | | |
| Investment income (Note 2C & 2D) | 91,867 | 39,686 | 59,799 | 502 |
| Net gain/(loss) on financial assets and liabilities at fair value through profit or loss | (78,019) | (313,747) | (614,163) | 52,347 |
| Total investment gain/(loss) | 13,848 | (274,061) | (554,364) | 52,849 |
| Expenses | | | | |
| Management fees (Note 7B, 7C & 7D) | (25,166) | (13,261) | (10,697) | (1,128) |
| Administration fees (Note 7A) | – | – | – | – |
| Depositary fees (Note 7F) | – | – | – | – |
| Directors' fees (Note 8) | – | – | – | – |
| Audit fees | – | – | – | – |
| Professional fees | – | – | – | – |
| Other expenses | – | – | – | – |
| Total expenses | (25,166) | (13,261) | (10,697) | (1,128) |
| Less : Expenses above cap (Note 7G) | – | – | – | – |
| Net expenses | (25,166) | (13,261) | (10,697) | (1,128) |
| Capital gains tax | – | – | – | – |
| Withholding tax (Note 2C & 3) | (7,061) | (6,065) | (9,339) | (75) |
| Finance Costs | | | | |
| Bank interest expense | (1,183) | – | (17) | – |
| Distributions (Note 2H) | (71,415) | – | – | – |
| Net increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations | (90,977) | (293,387) | (574,417) | 51,646 |

* First Trust Capital Strength UCITS ETF was launched on 27 January 2020.

** First Trust Value Line® Dividend Index UCITS ETF was launched on 12 February 2020.

*** First Trust NYSE Arca Biotechnology UCITS ETF was launched on 27 May 2020.

There are no recognised gains or losses in the financial period other than those dealt with in the Statements of Comprehensive Income. In arriving at the results of the financial period, all amounts relate to continuing operations.

The accompanying notes form an integral part of these financial statements.

First Trust Global Funds plc

STATEMENTS OF COMPREHENSIVE INCOME

For the financial period ended 30 June 2020 (Unaudited) (continued)

| | First Trust Nasdaq Cybersecurity UCITS ETF**** | Total |
|---|---|---------------------|
| | US\$ | € |
| Income | | |
| Investment income (Note 2C & 2D) | 6,060 | 7,745,902 |
| Net gain/(loss) on financial assets and liabilities at fair value through profit or loss | 255,120 | (53,664,281) |
| Total investment gain/(loss) | 261,180 | (45,918,379) |
| Expenses | | |
| Management fees (Note 7B, 7C & 7D) | (3,781) | (1,982,938) |
| Administration fees (Note 7A) | – | (23,453) |
| Depositary fees (Note 7F) | – | (4,534) |
| Directors' fees (Note 8) | – | (863) |
| Audit fees | – | (3,472) |
| Professional fees | – | (15,084) |
| Other expenses | – | (10,642) |
| Total expenses | (3,781) | (2,040,986) |
| Less : Expenses above cap (Note 7G) | – | 54,393 |
| Net expenses | (3,781) | (1,986,593) |
| Capital gains tax | – | 171,973 |
| Withholding tax (Note 2C & 3) | (909) | (1,056,099) |
| Finance Costs | | |
| Bank interest expense | – | (6,100) |
| Distributions (Note 2H) | – | (1,634,688) |
| Net increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations | 256,490 | (50,429,886) |

**** First Trust Nasdaq Cybersecurity UCITS ETF was launched on 27 May 2020.

There are no recognised gains or losses in the financial period other than those dealt with in the Statements of Comprehensive Income. In arriving at the results of the financial period, all amounts relate to continuing operations.

The accompanying notes form an integral part of these financial statements.

First Trust Global Funds plc

STATEMENTS OF COMPREHENSIVE INCOME

For the financial period ended 30 June 2019 (Unaudited)

| | First Trust US Large Cap Core AlphaDEX® UCITS ETF US\$ | First Trust Emerging Markets AlphaDEX® UCITS ETF US\$ | First Trust United Kingdom AlphaDEX® UCITS ETF £ | First Trust Eurozone AlphaDEX® UCITS ETF € |
|---|---|--|---|--|
| Income | | | | |
| Investment income (Note 2C & 2D) | 1,506,236 | 1,442,655 | 654,457 | 5,855,642 |
| Net gain/(loss) on financial assets and liabilities at fair value through profit or loss | 24,717,346 | 4,526,724 | 3,368,038 | 30,277,466 |
| Total investment gain/(loss) | 26,223,582 | 5,969,379 | 4,022,495 | 36,133,108 |
| Expenses | | | | |
| Management fees (Note 7B, 7C & 7D) | (493,852) | (245,650) | (88,729) | (796,663) |
| Administration fees (Note 7A) | – | – | – | – |
| Depository fees (Note 7F) | – | – | – | – |
| Directors' fees (Note 8) | – | – | – | – |
| Audit fees | – | – | – | – |
| Professional fees | – | – | – | – |
| Other expenses | – | (119,635) | – | – |
| Total expenses | (493,852) | (365,285) | (88,729) | (796,663) |
| Less : Expenses above cap (Note 7G) | – | – | – | – |
| Net expenses | (493,852) | (365,285) | (88,729) | (796,663) |
| Withholding tax (Note 2C & 3) | (207,208) | (124,140) | (5,364) | (1,193,034) |
| Finance Costs | | | | |
| Distributions (Note 2H) | (193,572) | – | (27,428) | (203,591) |
| Net increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations | 25,328,950 | 5,479,954 | 3,900,974 | 33,939,820 |

There are no recognised gains or losses in the financial period other than those dealt with in the Statements of Comprehensive Income. In arriving at the results of the financial period, all amounts relate to continuing operations for First Trust Tactical High Yield UCITS Fund due to it discontinuing operations.

The accompanying notes form an integral part of these financial statements.

First Trust Global Funds plc

STATEMENTS OF COMPREHENSIVE INCOME

For the financial period ended 30 June 2019 (Unaudited) (continued)

| | First Trust Japan AlphaDEX® UCITS ETF ¥ | First Trust US Equity Opportunities UCITS ETF US\$ | First Trust Global Equity Income UCITS ETF US\$ | First Trust Tactical High Yield UCITS Fund* US\$ |
|---|---|--|---|--|
| Income | | | | |
| Investment income (Note 2C & 2D) | 5,449,607 | 47,425 | 472,533 | 464 |
| Net gain/(loss) on financial assets and liabilities at fair value through profit or loss | (8,195,962) | 1,753,215 | 1,086,902 | (8,967) |
| Total investment gain/(loss) | (2,746,355) | 1,800,640 | 1,559,435 | (8,503) |
| Expenses | | | | |
| Management fees (Note 7B, 7C & 7D) | (1,271,337) | (23,032) | (49,534) | – |
| Administration fees (Note 7A) | – | – | – | – |
| Depositary fees (Note 7F) | – | – | – | – |
| Directors' fees (Note 8) | – | – | – | – |
| Audit fees | – | – | – | – |
| Professional fees | – | – | – | – |
| Other expenses | – | – | (73) | – |
| Total expenses | (1,271,337) | (23,032) | (49,607) | – |
| Less : Expenses above cap (Note 7G) | – | – | – | – |
| Net expenses | (1,271,337) | (23,032) | (49,607) | – |
| Withholding tax (Note 2C & 3) | (819,602) | (2,203) | (57,161) | – |
| Finance Costs | | | | |
| Distributions (Note 2H) | – | – | (300,467) | – |
| Net increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations | (4,837,294) | 1,775,405 | 1,152,200 | (8,503) |

* First Trust Tactical High Yield UCITS Fund was terminated on 2 January 2019.

There are no recognised gains or losses in the financial period other than those dealt with in the Statements of Comprehensive Income. In arriving at the results of the financial period, all amounts relate to continuing operations except for First Trust Tactical High Yield UCITS Fund due to it discontinuing operations.

The accompanying notes form an integral part of these financial statements.

First Trust Global Funds plc

STATEMENTS OF COMPREHENSIVE INCOME

For the financial period ended 30 June 2019 (Unaudited) (continued)

| | First Trust Germany AlphaDEX® UCITS ETF € | First Trust US Equity Income UCITS ETF US\$ | First Trust Switzerland AlphaDEX® UCITS ETF F | First Trust North American Energy Infrastructure Income UCITS Fund US\$ |
|---|---|---|---|--|
| Income | | | | |
| Investment income (Note 2C & 2D) | 37,307 | 1,839,242 | 64,738 | 330,045 |
| Net gain/(loss) on financial assets and liabilities at fair value through profit or loss | 126,068 | 3,971,945 | 687,317 | 1,361,536 |
| Total investment gain/(loss) | 163,375 | 5,811,187 | 752,055 | 1,691,581 |
| Expenses | | | | |
| Management fees (Note 7B, 7C & 7D) | (3,839) | (232,784) | (12,106) | (39,455) |
| Administration fees (Note 7A) | – | – | – | (20,316) |
| Depositary fees (Note 7F) | – | – | – | (4,578) |
| Directors' fees (Note 8) | – | – | – | (831) |
| Audit fees | – | – | – | (5,548) |
| Professional fees | – | – | – | (11,366) |
| Other expenses | – | – | – | (8,511) |
| Total expenses | (3,839) | (232,784) | (12,106) | (90,605) |
| Less : Expenses above cap (Note 7G) | – | – | – | 41,286 |
| Net expenses | (3,839) | (232,784) | (12,106) | (49,319) |
| Withholding tax (Note 2C & 3) | (5,139) | (232,043) | (22,724) | (7,220) |
| Finance Costs | | | | |
| Distributions (Note 2H) | (24,546) | (1,178,101) | – | (88,368) |
| Net increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations | 129,851 | 4,168,259 | 717,225 | 1,546,674 |

There are no recognised gains or losses in the financial period other than those dealt with in the Statements of Comprehensive Income. In arriving at the results of the financial period, all amounts relate to continuing operations except for First Trust Tactical High Yield UCITS Fund due to it discontinuing operations.

The accompanying notes form an integral part of these financial statements.

First Trust Global Funds plc

STATEMENTS OF COMPREHENSIVE INCOME

For the financial period ended 30 June 2019 (Unaudited) (continued)

| | First Trust US Small Cap Core AlphaDEX® UCITS ETF US\$ | First Trust FactorFX UCITS ETF US\$ | First Trust Indxx Innovative Transaction & Process UCITS ETF US\$ | First Trust Dow Jones Internet UCITS ETF US\$ |
|---|---|--|---|---|
| Income | | | | |
| Investment income (Note 2C & 2D) | 10,157 | 99,249 | 326,584 | 12,153 |
| Net gain/(loss) on financial assets and liabilities at fair value through profit or loss | 133,072 | 15,231 | 3,248,132 | 1,461,430 |
| Total investment gain/(loss) | 143,229 | 114,480 | 3,574,716 | 1,473,583 |
| Expenses | | | | |
| Management fees (Note 7B, 7C & 7D) | (4,275) | (31,422) | (68,015) | (19,473) |
| Administration fees (Note 7A) | – | – | – | – |
| Depositary fees (Note 7F) | – | – | – | – |
| Directors' fees (Note 8) | – | – | – | – |
| Audit fees | – | – | – | – |
| Professional fees | – | – | – | – |
| Other expenses | – | – | – | – |
| Total expenses | (4,275) | (31,422) | (68,015) | (19,473) |
| Less : Expenses above cap (Note 7G) | – | – | – | – |
| Net expenses | (4,275) | (31,422) | (68,015) | (19,473) |
| Withholding tax (Note 2C & 3) | (1,085) | – | (59,325) | (1,698) |
| Finance Costs | | | | |
| Distributions (Note 2H) | – | – | – | – |
| Net increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations | 137,869 | 83,058 | 3,447,376 | 1,452,412 |

There are no recognised gains or losses in the financial period other than those dealt with in the Statements of Comprehensive Income. In arriving at the results of the financial period, all amounts relate to continuing operations except for First Trust Tactical High Yield UCITS Fund due to it discontinuing operations.

The accompanying notes form an integral part of these financial statements.

First Trust Global Funds plc

STATEMENTS OF COMPREHENSIVE INCOME

For the financial period ended 30 June 2019 (Unaudited) (continued)

| | First Trust Cloud Computing UCITS ETF US\$ | Total € |
|---|--|--------------------|
| Income | | |
| Investment income (Note 2C & 2D) | 26,313 | 12,155,882 |
| Net gain/(loss) on financial assets and liabilities at fair value through profit or loss | 64,402 | 72,281,449 |
| Total investment gain/(loss) | 90,715 | 84,437,331 |
| Expenses | | |
| Management fees (Note 7B, 7C & 7D) | (20,459) | (2,010,240) |
| Administration fees (Note 7A) | – | (17,987) |
| Depositary fees (Note 7F) | – | (4,053) |
| Directors' fees (Note 8) | – | (736) |
| Audit fees | – | (4,912) |
| Professional fees | – | (10,063) |
| Other expenses | – | (113,518) |
| Total expenses | (20,459) | (2,161,509) |
| Less : Expenses above cap (Note 7G) | – | 36,553 |
| Net expenses | (20,459) | (2,124,956) |
| Withholding tax (Note 2C & 3) | (7,646) | (1,850,538) |
| Finance Costs | | |
| Distributions (Note 2H) | – | (1,818,210) |
| Net increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations | 62,610 | 78,643,627 |

There are no recognised gains or losses in the financial period other than those dealt with in the Statements of Comprehensive Income. In arriving at the results of the financial period, all amounts relate to continuing operations except for First Trust Tactical High Yield UCITS Fund due to it discontinuing operations.

The accompanying notes form an integral part of these financial statements.

First Trust Global Funds plc

STATEMENTS OF CHANGES IN NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE PARTICIPATING SHARES

For the financial period ended 30 June 2020 (Unaudited)

| | First Trust US Large Cap Core AlphaDEX® UCITS ETF US\$ | First Trust Emerging Markets AlphaDEX® UCITS ETF US\$ | First Trust United Kingdom AlphaDEX® UCITS ETF £ | First Trust Eurozone AlphaDEX® UCITS ETF € |
|---|---|--|---|--|
| Net assets attributable to holders of redeemable participating shares at beginning of the financial period | 155,925,236 | 62,065,456 | 24,460,906 | 214,006,466 |
| Net increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations | (13,680,304) | (11,974,643) | (5,916,680) | (34,998,382) |
| Capital Transactions: | | | | |
| Issuance of redeemable participating shares | 9,348,700 | 1,610,400 | 4,061,820 | 6,682,850 |
| Redemption of redeemable participating shares | (32,002,200) | (9,057,050) | (3,872,875) | (58,426,820) |
| Net increase/(decrease) in net assets from capital share transactions | (22,653,500) | (7,446,650) | 188,945 | (51,743,970) |
| Net assets attributable to holders of redeemable participating shares at end of the financial period | 119,591,432 | 42,644,163 | 18,733,171 | 127,264,114 |

The accompanying notes form an integral part of these financial statements.

STATEMENTS OF CHANGES IN NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE PARTICIPATING SHARES

For the financial period ended 30 June 2020 (Unaudited) (continued)

| | First Trust Japan AlphaDEX® UCITS ETF ¥ | First Trust US Equity Opportunities UCITS ETF US\$ | First Trust Global Equity Income UCITS ETF US\$ | First Trust Germany AlphaDEX® UCITS ETF € |
|---|---|--|---|---|
| Net assets attributable to holders of redeemable participating shares at beginning of the financial period | 128,927,907 | 10,421,513 | 19,078,173 | 1,284,584 |
| Net increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations | (12,260,502) | 527,245 | (4,080,687) | (114,263) |
| Capital Transactions: | | | | |
| Issuance of redeemable participating shares | – | – | 5,880,270 | – |
| Redemption of redeemable participating shares | – | (1,601,650) | (516,470) | – |
| Net increase/(decrease) in net assets from capital share transactions | – | (1,601,650) | 5,363,800 | – |
| Net assets attributable to holders of redeemable participating shares at end of the financial period | 116,667,405 | 9,347,108 | 20,361,286 | 1,170,321 |

The accompanying notes form an integral part of these financial statements.

STATEMENTS OF CHANGES IN NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE PARTICIPATING SHARES

For the financial period ended 30 June 2020 (Unaudited) (continued)

| | First Trust US Equity Income UCITS ETF US\$ | First Trust Switzerland AlphaDEX® UCITS ETF F | First Trust North American Energy Infrastructure Income UCITS Fund US\$ | First Trust US Small Cap Core AlphaDEX® UCITS ETF US\$ |
|---|---|---|--|---|
| Net assets attributable to holders of redeemable participating shares at beginning of the financial period | 106,871,455 | 2,618,114 | 4,746,878 | 1,235,084 |
| Net increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations | (22,177,080) | (105,292) | (1,265,783) | (202,181) |
| Capital Transactions: | | | | |
| Issuance of redeemable participating shares | 8,468,350 | – | 984,700 | – |
| Redemption of redeemable participating shares | (37,746,050) | (1,346,600) | (3,130,668) | – |
| Net increase/(decrease) in net assets from capital share transactions | (29,277,700) | (1,346,600) | (2,145,968) | – |
| Net assets attributable to holders of redeemable participating shares at end of the financial period | 55,416,675 | 1,166,222 | 1,335,127 | 1,032,903 |

The accompanying notes form an integral part of these financial statements

First Trust Global Funds plc

STATEMENTS OF CHANGES IN NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE PARTICIPATING SHARES

For the financial period ended 30 June 2020 (Unaudited) (continued)

| | First Trust FactorFX UCITS ETF US\$ | First Trust Indxx Innovative Transaction & Process UCITS ETF US\$ | First Trust Dow Jones Internet UCITS ETF US\$ | First Trust Cloud Computing UCITS ETF US\$ |
|---|--|--|--|---|
| Net assets attributable to holders of redeemable participating shares at beginning of the financial period | 9,580,225 | 34,834,283 | 10,623,615 | 37,831,988 |
| Net increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations | (731,519) | (2,558,069) | 3,489,615 | 44,120,319 |
| Capital Transactions: | | | | |
| Issuance of redeemable participating shares | 830,051 | 4,192,100 | 9,630,150 | 213,550,300 |
| Redemption of redeemable participating shares | (835,110) | (2,162,300) | (5,995,000) | (9,041,450) |
| Net increase/(decrease) in net assets from capital share transactions | (5,059) | 2,029,800 | 3,635,150 | 204,508,850 |
| Net assets attributable to holders of redeemable participating shares at end of the financial period | 8,843,647 | 34,306,014 | 17,748,380 | 286,461,157 |

The accompanying notes form an integral part of these financial statements.

STATEMENTS OF CHANGES IN NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE PARTICIPATING SHARES

For the financial period ended 30 June 2020 (Unaudited) (continued)

| | First Trust Low Duration Global Government Bond UCITS ETF € | First Trust Capital Strength UCITS ETF* US\$ | First Trust Value Line® Dividend Index UCITS ETF** US\$ | First Trust NYSE Arca Biotechnology UCITS ETF*** US\$ |
|---|--|---|--|--|
| Net assets attributable to holders of redeemable participating shares at beginning of the financial period | 4,001,798 | – | – | – |
| Net increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations | (90,977) | (293,387) | (574,417) | 51,646 |
| Capital Transactions: | | | | |
| Issuance of redeemable participating shares | 13,970,050 | 7,048,290 | 7,264,690 | 2,000,040 |
| Redemption of redeemable participating shares | (977,900) | – | – | – |
| Net increase/(decrease) in net assets from capital share transactions | 12,992,150 | 7,048,290 | 7,264,690 | 2,000,040 |
| Currency Adjustment (Note 21) | – | – | – | – |
| Net assets attributable to holders of redeemable participating shares at end of the financial period | 16,902,971 | 6,754,903 | 6,690,273 | 2,051,686 |

* First Trust Capital Strength UCITS ETF was launched on 27 January 2020.

** First Trust Value Line® Dividend Index UCITS ETF was launched on 12 February 2020.

*** First Trust NYSE Arca Biotechnology UCITS ETF was launched on 27 May 2020.

The accompanying notes form an integral part of these financial statements.

First Trust Global Funds plc

STATEMENTS OF CHANGES IN NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE PARTICIPATING SHARES

For the financial period ended 30 June 2020 (Unaudited) (continued)

| | First Trust Nasdaq Cybersecurity UCITS ETF**** US\$ | Total € |
|---|---|--------------------|
| Net assets attributable to holders of redeemable participating shares at beginning of the financial period | – | 655,391,632 |
| Net increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations | 256,490 | (50,429,886) |
| Capital Transactions: | | |
| Issuance of redeemable participating shares | 18,836,757 | 287,976,303 |
| Redemption of redeemable participating shares | – | (157,772,132) |
| | <hr/> | <hr/> |
| Net increase/(decrease) in net assets from capital share transactions | 18,836,757 | 130,204,171 |
| Currency Adjustment (Note 2I) | – | (4,755,784) |
| | <hr/> | <hr/> |
| Net assets attributable to holders of redeemable participating shares at end of the financial period | 19,093,247 | 730,410,133 |

**** First Trust Nasdaq Cybersecurity UCITS ETF was launched on 27 May 2020.

The accompanying notes form an integral part of these financial statements.

STATEMENTS OF CHANGES IN NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE PARTICIPATING SHARES

For the financial period ended 30 June 2019 (Unaudited)

| | First Trust US Large Cap Core AlphaDEX® UCITS ETF US\$ | First Trust Emerging Markets AlphaDEX® UCITS ETF US\$ | First Trust United Kingdom AlphaDEX® UCITS ETF £ | First Trust Eurozone AlphaDEX® UCITS ETF € |
|---|---|--|---|--|
| Net assets attributable to holders of redeemable participating shares at beginning of the financial period | 153,783,209 | 56,118,180 | 25,550,884 | 247,027,558 |
| Net increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations | 25,328,950 | 5,479,954 | 3,900,974 | 33,939,820 |
| Capital Transactions: | | | | |
| Issuance of redeemable participating shares | 2,708,930 | 8,875,800 | 813,560 | 7,053,575 |
| Redemption of redeemable participating shares | (33,996,830) | (12,605,350) | (2,083,920) | (52,954,720) |
| Net increase/(decrease) in net assets from capital share transactions | (31,287,900) | (3,729,550) | (1,270,360) | (45,901,145) |
| Net assets attributable to holders of redeemable participating shares at end of the financial period | 147,824,259 | 57,868,584 | 28,181,498 | 235,066,233 |

The accompanying notes form an integral part of these financial statements.

First Trust Global Funds plc

STATEMENTS OF CHANGES IN NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE PARTICIPATING SHARES

For the financial period ended 30 June 2019 (Unaudited) (continued)

| | First Trust Japan AlphaDEX® UCITS ETF ¥ | First Trust US Equity Opportunities UCITS ETF US\$ | First Trust Global Equity Income UCITS ETF US\$ | First Trust Tactical High Yield UCITS Fund* US\$ |
|---|---|--|---|--|
| Net assets attributable to holders of redeemable participating shares at beginning of the financial period | 359,479,984 | 8,015,573 | 14,792,963 | 1,997,174 |
| Net increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations | (4,837,294) | 1,775,405 | 1,152,200 | (8,503) |
| Capital Transactions: | | | | |
| Issuance of redeemable participating shares | – | 2,838,300 | 2,774,670 | 93 |
| Redemption of redeemable participating shares | – | (3,995,500) | (223,655) | (1,988,764) |
| Net increase/(decrease) in net assets from capital share transactions | – | (1,157,200) | 2,551,015 | (1,988,671) |
| Net assets attributable to holders of redeemable participating shares at end of the financial period | 354,642,690 | 8,633,778 | 18,496,178 | – |

* First Trust Tactical High Yield UCITS Fund was terminated on 2 January 2019.

The accompanying notes form an integral part of these financial statements.

First Trust Global Funds plc

STATEMENTS OF CHANGES IN NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE PARTICIPATING SHARES

For the financial period ended 30 June 2019 (Unaudited) (continued)

| | First Trust Germany AlphaDEX® UCITS ETF € | First Trust US Equity Income UCITS ETF US\$ | First Trust Switzerland AlphaDEX® UCITS ETF F | First Trust North American Energy Infrastructure Income UCITS Fund US\$ |
|---|---|---|---|--|
| Net assets attributable to holders of redeemable participating shares at beginning of the financial period | 1,061,676 | 70,852,953 | 5,288,596 | 10,221,796 |
| Net increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations | 129,851 | 4,168,259 | 717,225 | 1,546,674 |
| Capital Transactions: | | | | |
| Issuance of redeemable participating shares | – | 23,170,850 | 1,153,050 | 573,574 |
| Redemption of redeemable participating shares | – | (4,688,000) | (4,660,500) | (4,959,874) |
| Net increase/(decrease) in net assets from capital share transactions | – | 18,482,850 | (3,507,450) | (4,386,300) |
| Net assets attributable to holders of redeemable participating shares at end of the financial period | 1,191,527 | 93,504,062 | 2,498,371 | 7,382,170 |

The accompanying notes form an integral part of these financial statements.

STATEMENTS OF CHANGES IN NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE PARTICIPATING SHARES

For the financial period ended 30 June 2019 (Unaudited) (continued)

| | First Trust US Small Cap Core AlphaDEX® UCITS ETF US\$ | First Trust FactorFX UCITS ETF US\$ | First Trust Indxx Innovative Transaction & Process UCITS ETF US\$ | First Trust Dow Jones Internet UCITS ETF US\$ |
|---|---|--|---|---|
| Net assets attributable to holders of redeemable participating shares at beginning of the financial period | 1,024,969 | 8,238,282 | 17,280,330 | 5,672,662 |
| Net increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations | 137,869 | 83,058 | 3,447,376 | 1,452,412 |
| Capital Transactions: | | | | |
| Issuance of redeemable participating shares | – | 1,634,766 | 5,205,800 | 3,628,100 |
| Redemption of redeemable participating shares | – | (604,500) | – | (2,768,400) |
| Net increase/(decrease) in net assets from capital share transactions | – | 1,030,266 | 5,205,800 | 859,700 |
| Net assets attributable to holders of redeemable participating shares at end of the financial period | 1,162,838 | 9,351,606 | 25,933,506 | 7,984,774 |

The accompanying notes form an integral part of these financial statements.

First Trust Global Funds plc

STATEMENTS OF CHANGES IN NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE PARTICIPATING SHARES

For the financial period ended 30 June 2019 (Unaudited) (continued)

| | First Trust Cloud Computing UCITS ETF US\$ | Total € |
|---|--|--------------------|
| Net assets attributable to holders of redeemable participating shares at beginning of the financial period | 2,016,789 | 590,270,970 |
| Net increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations | 62,610 | 78,643,627 |
| Capital Transactions: | | |
| Issuance of redeemable participating shares | 18,431,550 | 70,841,222 |
| Redemption of redeemable participating shares | – | (117,739,990) |
| Net increase/(decrease) in net assets from capital share transactions | 18,431,550 | (46,898,768) |
| Currency Adjustment (Note 21) | – | 957,730 |
| Net assets attributable to holders of redeemable participating shares at end of the financial period | 20,510,949 | 622,973,559 |

The accompanying notes form an integral part of these financial statements.

First Trust Global Funds plc

NOTES TO THE FINANCIAL STATEMENTS

For the financial period ended 30 June 2020

1. Organisation

First Trust Global Funds plc (the “Company”) is constituted as an open-ended investment company with variable capital in Ireland under registration number 514357 at its registered office, Ten Earlsfort Terrace, Dublin 2 D02 T380, Ireland. The Company is structured as an umbrella fund and comprises separate sub-funds of the Company. It has segregated liability between the sub-funds and is organised under the laws of Ireland as a public limited company pursuant to the Companies Act 2014 (the “Companies Act”), the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations 2011, as amended (the “UCITS Regulations”) and the Central Bank (Supervision and Enforcement) Act 2013 (Section 48(1)) (Undertakings for Collective Investment in Transferable Securities) Regulations 2019, (the “Central Bank UCITS Regulations”).

As at 30 June 2020, the Board of Directors (the “Board” or the “Directors”) had approved 25 sub-funds (each a “Fund” and collectively the “Funds”), of which 21 had external investment. Four sub-funds that are due to be launched in the future are First Trust Asia Pacific ex-Japan AlphaDEX® UCITS ETF, First Trust IPOX® Europe Equity Opportunities UCITS ETF, First Trust Indxx NextG UCITS ETF and First Trust All Weather UCITS Fund.

Unless otherwise indicated, all share classes listed in the table below and overleaf are unhedged.

| Sub-Fund Name | Share Class | Dividend Policy | Date of Launch | Exchanges |
|---|----------------|--------------------------|----------------|---|
| First Trust US Large Cap Core AlphaDEX® UCITS ETF | Class A Shares | Accumulating | 09/04/2013 | Euronext Dublin, London Stock Exchange, Deutsche Boerse |
| | Class B Shares | Distributing - quarterly | 28/05/2015 | |
| First Trust Emerging Markets AlphaDEX® UCITS ETF | Class A Shares | Accumulating | 09/04/2013 | Euronext Dublin, London Stock Exchange |
| First Trust United Kingdom AlphaDEX® UCITS ETF | Class A Shares | Accumulating | 09/04/2013 | Euronext Dublin, London Stock Exchange |
| | Class B Shares | Distributing - quarterly | 15/04/2016 | |
| First Trust Eurozone AlphaDEX® UCITS ETF | Class A Shares | Accumulating | 22/10/2014 | Euronext Dublin, London Stock Exchange, Euronext Amsterdam, Borsa Italiana, Deutsche Boerse |
| | Class B Shares | Distributing - quarterly | 16/08/2018 | Euronext Dublin, London Stock Exchange, Euronext Amsterdam, Borsa Italiana |
| First Trust Japan AlphaDEX® UCITS ETF | Class A Shares | Accumulating | 24/06/2015 | Euronext Dublin, London Stock Exchange, Euronext Paris |

First Trust Global Funds plc

NOTES TO THE FINANCIAL STATEMENTS (continued)

For the financial period ended 30 June 2020

1. Organisation (continued)

| Sub-Fund Name | Share Class | Dividend Policy | Date of Launch | Exchanges |
|--|------------------------------|--------------------------|----------------|--|
| First Trust US Equity Opportunities UCITS ETF | Class A Shares | Accumulating | 14/08/2015 | Euronext Dublin, London Stock Exchange, Euronext Paris |
| First Trust Global Equity Income UCITS ETF | Class A Shares | Accumulating | 28/08/2015 | Euronext Dublin, London Stock Exchange, Euronext Paris |
| | Class B Shares | Distributing - quarterly | 20/10/2016 | |
| First Trust Germany AlphaDEX® UCITS ETF | Class A Shares | Distributing - quarterly | 01/04/2016 | Euronext Dublin, Deutsche Boerse |
| First Trust US Equity Income UCITS ETF | Class A Shares | Distributing - quarterly | 14/04/2016 | Euronext Dublin, London Stock Exchange, Borsa Italiana |
| | Class B Shares | Accumulating | 09/05/2017 | |
| First Trust Switzerland AlphaDEX® UCITS ETF | Class A Shares | Accumulating | 17/01/2017 | Euronext Dublin, SIX Swiss Exchange |
| First Trust North American Energy Infrastructure Income UCITS Fund | Class II USD Shares | Distributing - quarterly | 18/01/2017 | Not listed |
| | Class IA USD Shares | Accumulating | 02/03/2017 | |
| | Class IA EUR (Hedged) Shares | Accumulating | 14/06/2017 | |
| | Class KA USD Shares | Accumulating | 10/05/2017 | |
| | Class KA GBP (Hedged) Shares | Accumulating | 06/12/2017 | |
| | Class KI EUR (Hedged) Shares | Distributing - quarterly | 14/03/2018 | |

NOTES TO THE FINANCIAL STATEMENTS (continued)

For the financial period ended 30 June 2020

1. Organisation (continued)

| Sub-Fund Name | Share Class | Dividend Policy | Date of Launch | Exchanges |
|--|-----------------------------|--------------------------|-----------------------|--|
| First Trust US Small Cap Core AlphaDEX® UCITS ETF | Class A Shares | Accumulating | 14/03/2017 | Euronext Dublin, London Stock Exchange |
| First Trust FactorFX UCITS ETF | Class A Shares - USD | Accumulating | 27/07/2017 | Euronext Dublin, London Stock Exchange |
| | Class B Shares GBP (Hedged) | Accumulating | 29/11/2017 | Euronext Dublin, London Stock Exchange |
| | Class C Shares EUR (Hedged) | Accumulating | 29/11/2017 | Euronext Dublin, London Stock Exchange, Euronext Amsterdam |
| First Trust Indxx Innovative Transaction & Process UCITS ETF | Class A Shares | Accumulating | 09/04/2018 | Euronext Dublin, London Stock Exchange, Borsa Italiana |
| First Trust Dow Jones Internet UCITS ETF | Class A Shares | Accumulating | 18/06/2018 | Euronext Dublin, London Stock Exchange, Euronext Amsterdam |
| First Trust Cloud Computing UCITS ETF | Class A Shares | Accumulating | 27/12/2018 | Euronext Dublin, London Stock Exchange, Euronext Amsterdam, Borsa Italiana |
| First Trust Low Duration Global Government Bond UCITS ETF | Class C Shares – EUR | Distributing - quarterly | 18/11/2019 | Euronext Dublin, London Stock Exchange, Euronext Amsterdam |
| First Trust Capital Strength UCITS ETF* | Class A Shares | Accumulating | 27/01/2020 | Euronext Dublin, London Stock Exchange |
| First Trust Value Line® Dividend Index UCITS ETF* | Class A Shares | Accumulating | 12/02/2020 | Euronext Dublin, London Stock Exchange |
| First Trust NYSE Arca Biotechnology UCITS ETF* | Class A Shares - USD | Accumulating | 27/05/2020 | Euronext Dublin, London Stock Exchange, Borsa Italiana |
| First Trust Nasdaq Cybersecurity UCITS ETF* | Class A Shares - USD | Accumulating | 27/05/2020 | Euronext Dublin, London Stock Exchange, Borsa Italiana |

* Please refer to Note 14 for details of significant events during the financial period.

NOTES TO THE FINANCIAL STATEMENTS (continued)

For the financial period ended 30 June 2020

1. Organisation (continued)

The investment objective of First Trust US Large Cap Core AlphaDEX[®] UCITS ETF (the “US Large Cap ETF”) is to aim to provide investors with a total return, taking into account capital and income returns, which reflects the return of an equity index called the NASDAQ AlphaDEX[®] Large Cap Core Index (the “NLCC Index”). In order to achieve its investment objective, the investment policy of the US Large Cap ETF is to invest at least 90% of its net assets in a portfolio of equity securities that consists of the equity securities of the NLCC Index.

Subject to Schedule III of the Company’s prospectus, First Trust Advisors L.P. (the “Investment Manager”) may also invest in a portfolio of assets which may comprise money market or short-term instruments such as government securities, bankers’ acceptances, certificates of deposit, and eligible collective investment schemes which are either money market funds and/or which have a similar investment objective and policies as that of the US Large Cap ETF. The amount which may be invested in such money market instruments, short-term instruments and eligible collective investment schemes shall not exceed 10% of the net asset value (the “NAV” or “Net Asset Value”) of the US Large Cap ETF.

The investment objective of First Trust Emerging Markets AlphaDEX[®] UCITS ETF (the “Emerging Markets ETF”) is to aim to provide investors with a total return, taking into account capital and income returns, which reflects the return of an equity index called the NASDAQ AlphaDEX[®] Emerging Markets Index (the “NEM Index”). In order to achieve its investment objective, the investment policy of the Emerging Markets ETF is to invest at least 90% of its net assets in a portfolio of equity securities that consists of the equity securities of the NEM Index or in depositary receipts that may include American Depositary Receipts (“ADRs”), Global Depositary Receipts (“GDRs”) or European Depositary Receipts (“EDRs”) representing securities in the NEM Index where direct investment in a constituent security of the NEM Index is not possible.

Subject to Schedule III of the Company’s prospectus, the Investment Manager may also invest in a portfolio of assets which may comprise money market or short-term instruments such as government securities, bankers’ acceptances, certificates of deposit, and eligible collective investment schemes which are either money market funds and/or which have a similar investment objective and policies as that of the Emerging Markets ETF. The amount which may be invested in such money market instruments, short-term instruments and eligible collective investment schemes shall not exceed 10% of the NAV of the Emerging Markets ETF.

The investment objective of First Trust United Kingdom AlphaDEX[®] UCITS ETF (the “UK ETF”) is to seek to provide investors with a total return, taking into account capital and income returns, which reflects the return of an equity index called the NASDAQ AlphaDEX[®] United Kingdom Index (the “UK Index”). In order to achieve its investment objective, the investment policy of the UK ETF is to invest at least 90% of its net assets in a portfolio of equity securities that consists of the equity securities of the UK Index or in depositary receipts that may include ADRs, GDRs or EDRs representing securities in the UK Index where direct investment in a constituent security of the UK Index is not possible. At all times, at least 75% of the total assets of the UK ETF will be invested in the equity securities of issuers domiciled in the United Kingdom.

Subject to Schedule III of the Company’s prospectus, the Investment Manager may also invest in a portfolio of assets which may comprise money market or short-term instruments such as government securities, bankers’ acceptances, certificates of deposit, and eligible collective investment schemes which are either money market funds and/or which have a similar investment objective and policies as that of the UK ETF. The amount which may be invested in such money market instruments, short-term instruments and eligible collective investment schemes shall not exceed 10% of the NAV of the UK ETF.

The investment objective of First Trust Eurozone AlphaDEX[®] UCITS ETF (the “Eurozone ETF”) is to provide investors with a total return, taking into account capital and income returns, which reflects the return of an equity index called the NASDAQ AlphaDEX[®] Eurozone Index (the “EZ Index”). In order to achieve its investment objective, the investment policy of the Eurozone ETF is to invest at least 90% of its net assets in a portfolio of equity securities that consists of the equity securities of the EZ Index or in depositary receipts that may include ADRs, GDRs or EDRs representing securities in the EZ Index where direct investment in a constituent security of the EZ Index is not possible.

Subject to Schedule III of the Company’s prospectus, the Investment Manager may also invest in a portfolio of assets which may comprise money market or short-term instruments such as government securities, bankers’ acceptances, certificates of deposit, and eligible collective investment schemes which are either money market funds and/or which have a similar investment objective and policies as that of the Eurozone ETF. The amount which may be invested in such money market instruments, short-term instruments and eligible collective investment schemes shall not exceed 10% of the NAV of the Eurozone ETF.

The investment objective of First Trust Japan AlphaDEX[®] UCITS ETF (the “Japan ETF”) is to provide investors with investment results that correspond generally to the price and yield of an equity index called the NASDAQ AlphaDEX[®] Japan Index (the “Japan Index”). In order to achieve its investment objective, the investment policy of the Japan ETF is to invest at least 90% of its net assets in a portfolio of equity securities that consists of the equity securities of the Japan Index or in depositary receipts that may include ADRs, GDRs or EDRs representing securities in the Japan Index where direct investment in a constituent security of the Japan Index is not possible.

NOTES TO THE FINANCIAL STATEMENTS (continued)

For the financial period ended 30 June 2020

1. Organisation (continued)

Subject to Schedule III of the Company's prospectus, the Investment Manager may also invest in a portfolio of assets which may comprise money market or short-term instruments such as government securities, bankers' acceptances, certificates of deposit, and eligible collective investment schemes which are either money market funds and/or which have a similar investment objective and policies as that of the Japan ETF. The amount which may be invested in such money market instruments, short-term instruments and eligible collective investment schemes shall not exceed 10% of the NAV of the Japan ETF.

The investment objective of First Trust US Equity Opportunities UCITS ETF (the "US Equity Opportunities ETF") is to provide investors with investment results that correspond generally to the price and yield of an equity index called the IPOX[®]-100 U.S. Index (the "IPOX[®]-100 Index"). In order to achieve its investment objective, the investment policy of the US Equity Opportunities ETF is to invest at least 90% of its net assets in a portfolio of equity securities that consists of the equity securities of the IPOX[®]-100 Index or in depositary receipts that may include ADRs, GDRs or EDRs representing securities in the IPOX[®]-100 Index where direct investment in a constituent security of the IPOX[®]-100 Index is not possible.

Subject to Schedule III of the Company's prospectus, the Investment Manager may also invest in a portfolio of assets which may comprise money market or short-term instruments such as government securities, bankers' acceptances, certificates of deposit, and eligible collective investment schemes which are either money market funds and/or which have a similar investment objective and policies as that of the US Equity Opportunities ETF. The amount which may be invested in such money market instruments, short-term instruments and eligible collective investment schemes shall not exceed 10% of the NAV of the US Equity Opportunities ETF.

The investment objective of First Trust Global Equity Income UCITS ETF (the "Global ETF") is to provide investors with investment results that correspond generally to the price and yield of an equity index called the NASDAQ Global High Equity Income Index (the "Global Index"). In order to achieve its investment objective, the investment policy of the Global ETF is to invest at least 90% of its net assets in a portfolio of equity securities that consists of the equity securities of the Global Index or in depositary receipts that may include ADRs, GDRs or EDRs representing securities in the Global Index where direct investment in a constituent security of the Global Index is not possible.

Subject to Schedule III of the Company's prospectus, the Investment Manager may also invest in a portfolio of assets which may comprise money market or short-term instruments such as government securities, bankers' acceptances, certificates of deposit, and eligible collective investment schemes which are either money market funds and/or which have a similar investment objective and policies as that of the Global ETF. The amount which may be invested in such money market instruments, short-term instruments and eligible collective investment schemes shall not exceed 10% of the NAV of the Global ETF.

The investment objective of First Trust Germany AlphaDEX[®] UCITS ETF (the "Germany ETF") is to provide investors with investment results that correspond generally to the price and yield of an equity index called the NASDAQ AlphaDEX[®] Germany Index (the "Germany Index"). In order to achieve its investment objective, the investment policy of the Germany ETF is to invest at least 90% of its net assets in a portfolio of equity securities that consists of the equity securities of the Germany Index or in depositary receipts that may include ADRs, GDRs or EDRs representing securities in the Germany Index where direct investment in a constituent security of the Germany Index is not possible.

Subject to Schedule III of the Company's prospectus, the Investment Manager may also invest in a portfolio of assets which may comprise money market or short-term instruments such as government securities, bankers' acceptances, certificates of deposit, and eligible collective investment schemes which are either money market funds and/or which have a similar investment objective and policies as that of the Germany ETF. The amount which may be invested in such money market instruments, short-term instruments and eligible collective investment schemes shall not exceed 10% of the NAV of the Germany ETF.

The investment objective of First Trust US Equity Income UCITS ETF (the "US Equity ETF") is to provide investors with investment results that correspond generally to the price and yield of an equity index called the NASDAQ US High Equity Income Index (the "US High Equity Index"). In order to achieve its investment objective, the investment policy of the US Equity ETF is to invest at least 90% of its net assets in a portfolio of equity securities that consists of the equity securities of the US High Equity Index or in depositary receipts that may include ADRs, GDRs or EDRs representing securities in the US High Equity Index where direct investment in a constituent security of the US High Equity Index is not possible.

Subject to Schedule III of the Company's prospectus, the Investment Manager may also invest in a portfolio of assets which may comprise money market or short-term instruments such as government securities, bankers' acceptances, certificates of deposit, and eligible collective investment schemes which are either money market funds and/or which have a similar investment objective and policies as that of the US Equity ETF. The amount which may be invested in such money market instruments, short-term instruments and eligible collective investment schemes shall not exceed 10% of the NAV of the US Equity ETF.

NOTES TO THE FINANCIAL STATEMENTS (continued)

For the financial period ended 30 June 2020

1. Organisation (continued)

The investment objective of First Trust Switzerland AlphaDEX[®] UCITS ETF (the “Switzerland ETF”) is to provide investors with investment results that correspond generally to the price and yield of an equity index called the NASDAQ AlphaDEX[®] Switzerland Index (the “Switzerland Index”). In order to achieve its investment objective, the investment policy of the Switzerland ETF is to invest at least 90% of its net assets in a portfolio of equity securities that consists of the equity securities of the Switzerland Index or in depositary receipts that may include ADRs, GDRs or EDRs representing securities in the Switzerland Index where direct investment in a constituent security of the Switzerland Index is not possible.

Subject to Schedule III of the Company’s prospectus, the Investment Manager may also invest in a portfolio of assets which may comprise money market or short-term instruments such as government securities, bankers’ acceptances, certificates of deposit and eligible collective investment schemes which are either money market funds and/or which have a similar investment objective and policies as that of the Switzerland ETF. The amount which may be invested in such money market instruments, short-term instruments and eligible collective investment schemes shall not exceed 10% of the NAV of the Switzerland ETF.

The investment objective of First Trust North American Energy Infrastructure Income UCITS Fund (the “NAEII UCITS Fund”) is to seek to deliver a total return that is balanced between current income and growth by investing in a diversified portfolio of equity and debt securities of companies within the energy and energy utility sectors in the U.S. and Canada. The NAEII UCITS Fund will achieve its exposure to these securities through the use of financial derivative instruments and/or direct investment.

The NAEII UCITS Fund may also invest in short-term debt securities. The percentage of the NAEII UCITS Fund’s NAV invested in short-term debt securities, money market funds and cash will vary and will depend on several factors, including prevailing market conditions and the proportion of the portfolio invested directly in equity securities and convertible, exchangeable, non-exchangeable and non-convertible debt securities, fixed and floating rate bonds, zero coupon and discount bonds, transferable notes with variable or fixed interest rates (“fixed income securities”) and/or invested in financial derivative instruments.

The NAEII UCITS Fund may also invest up to 30% of its NAV in Non-U.S. securities if the Investment Manager or Energy Income Partners, LLC (the “Sub-Investment Manager”) determines to do so based on prevailing market conditions and/or the diversification requirements of the NAEII UCITS Fund. The NAEII UCITS Fund may also invest up to 10% of its NAV in eligible collective investment schemes established principally in the U.S., U.K. and Ireland. The eligible collective investment schemes may include money market funds and/or schemes that invest, directly or indirectly, in Master Limited Partnerships (“MLPs”), MLP-related entities or other energy or utility companies and may be leveraged. The eligible collective investment schemes may be managed by the Sub-Investment Manager or its affiliates.

The investment objective of First Trust US Small Cap Core AlphaDEX[®] UCITS ETF (the “US Small Cap ETF”) is to provide investors with investment results that correspond generally to the price and yield of an equity index called the NASDAQ AlphaDEX[®] Small Cap Core Index (the “NSCC Index”). In order to achieve its investment objective, the investment policy of the US Small Cap ETF is to invest at least 90% of its net assets in a portfolio of equity securities that consists of the equity securities of the NSCC Index or in depositary receipts that may include ADRs, GDRs or EDRs representing securities in the NSCC Index where direct investment in a constituent security of the NSCC Index is not possible.

Subject to Schedule III of the Company’s prospectus, the Investment Manager may also invest in a portfolio of assets which may comprise money market or short-term instruments such as government securities, bankers’ acceptances, certificates of deposit and eligible collective investment schemes which are either money market funds and/or which have a similar investment objective and policies as that of the US Small Cap ETF. The amount which may be invested in such money market instruments, short-term instruments and eligible collective investment schemes shall not exceed 10% of the NAV of the US Small Cap ETF.

The investment objective of First Trust FactorFX UCITS ETF (the “FactorFX ETF”) is to deliver to investors’ total returns with lower correlation to the broader equity and bond markets over the medium to long term through its exposure to global currencies and related markets. In order to achieve its investment objective, the investment policy of the FactorFX ETF is to invest 25% to 100% of its net assets in a portfolio of sovereign fixed income securities. The Fund may also invest in forward currency contracts, futures, swaps and options. FactorFX ETF intends to pursue an actively managed investment strategy.

The Investment Manager or First Trust Global Portfolios Limited (the “Sub-Investment Manager”) may invest in sovereign fixed income securities which will be traded or dealt in on Regulated Markets worldwide. These sovereign fixed income securities may be in developed or emerging markets, may be either fixed or floating and Investment Grade or below Investment Grade and the average duration of these securities is likely to be less than two years. The Fund may invest up to 30% of its NAV in below Investment Grade fixed income securities. The Fund may also invest up to 30% of its NAV in sovereign fixed income securities issued in emerging markets. The amount which may be invested in such money market funds shall not exceed 10% of the NAV of the FactorFX ETF.

NOTES TO THE FINANCIAL STATEMENTS (continued)

For the financial period ended 30 June 2020

1. Organisation (continued)

The investment objective of First Trust Indxx Innovative Transaction & Process UCITS ETF (the “Indxx ETF”) is to provide investors with investment results that correspond generally to the price and yield of an equity index called the Indxx Blockchain Index (the “Blockchain Index”). In order to achieve its investment objective, the investment policy of the Indxx ETF is to invest at least 90% of its net assets in a portfolio of equity securities that consists of the equity securities (or corresponding ADRs or GDRs) within the Blockchain Index or in ADRs or GDRs representing securities in the Blockchain Index where direct investment in a constituent security of the Blockchain Index is not practicable or possible.

Subject to Schedule III of the Company’s prospectus, the Investment Manager may also invest in a portfolio of assets which may comprise money market or short-term instruments such as Investment Grade fixed and floating government securities, bankers’ acceptances, certificates of deposit and eligible collective investment schemes which are either money market funds and/or which have a similar investment objective and policies as that of the Indxx ETF. The amount which may be invested in such money market instruments, short-term instruments and eligible collective investment schemes shall not exceed 10% of the NAV of the Indxx ETF.

The investment objective of First Trust Dow Jones Internet UCITS ETF (the “Dow Jones ETF”) is to provide investors with a total return, taking into account capital and income returns, which reflects the return of an equity index called the Dow Jones Internet Composite IndexSM (the “Dow Jones Index”). In order to achieve its investment objective, the investment policy of the Dow Jones ETF is to invest at least 90% of its net assets in a portfolio of equity securities that consists of the equity securities of the Dow Jones Index or other depositary receipts representing securities in the Dow Jones Index where direct investment in a constituent security of the Dow Jones Index is not practicable or possible.

Subject to Schedule III of the Company’s prospectus, the Investment Manager may also invest in a portfolio of assets which may comprise money market or short-term instruments such as Investment Grade fixed and floating government securities, bankers’ acceptances, certificates of deposit and eligible collective investment schemes which are either money market funds and/or which have a similar investment objective and policies as that of the Dow Jones ETF. The amount which may be invested in such money market instruments, short-term instruments and eligible collective investment schemes shall not exceed 10% of the NAV of the Dow Jones ETF.

The investment objective of First Trust Cloud Computing UCITS ETF (the “Cloud Computing ETF”) is to provide investors with investment results that correspond generally to the price and yield of an equity index called the ISE CTA Cloud ComputingTM Index (the “Cloud Computing Index”). In order to achieve its investment objective, the investment policy of the Cloud Computing ETF is to invest at least 90% of its net assets in a portfolio of equity securities that consists of the equity securities of the Cloud Computing Index or in depositary receipts that may include ADRs, GDRs or EDRs representing securities in the Cloud Computing Index where direct investment in a constituent security of the Cloud Computing Index is not practicable or possible.

Subject to Schedule III of the Company’s prospectus, the Investment Manager may also invest in a portfolio of assets which may comprise money market or short-term instruments such as Investment Grade fixed and floating government securities, bankers’ acceptances, certificates of deposit, and eligible collective investment schemes which are either money market funds and/or which have a similar investment objective and policies as that of the Cloud Computing ETF. The amount which may be invested in such money market instruments, short-term instruments and eligible collective investment schemes shall not exceed 10% of the NAV of the Cloud Computing ETF.

The investment objective of First Trust Low Duration Global Government Bond UCITS ETF (the “Low Duration ETF”) is to deliver total returns to investors over the medium to long term by investing in sovereign fixed income securities globally. In order to achieve its investment objective, the investment policy of the Low Duration ETF is to invest at least 80% of its NAV in a portfolio of global sovereign fixed income securities. Low Duration ETF intends to pursue an actively managed investment strategy.

The Sub-Investment Manager may invest primarily in Investment Grade rated fixed income securities which are listed, traded or dealt on Regulated Markets worldwide, including developed and emerging market countries (including Russia) and which are issued by governments, local authorities, Supranational Organisations and public sector bodies and will seek to minimize the effect of the underlying currency exposure of those securities by utilising currency hedging transactions. The Sub-Investment Manager may also use interest rate financial derivative instruments in order to manage and hedge its interest rate exposure. The financial derivative instruments used may be forward foreign exchange contracts, currency futures, interest rate futures and interest rate swaps. The Low Duration ETF’s investment in Money Market Funds shall not exceed 10% of the NAV of the Low Duration ETF.

The investment objective of First Trust Capital Strength UCITS ETF (the “Capital Strength ETF”) is to provide investors with investment results that correspond generally to the price and yield (before the Capital Strength ETF’s fees and expenses) of an equity index called the Capital Strength IndexSM (the “Capital Strength Index”). In order to achieve its investment objective, the investment policy of the Capital Strength ETF is to invest at least 90% of its net assets in the common stocks and real estate investment trusts (“REITs”) that comprise the Capital Strength Index or in depositary receipts that may include ADRs, GDRs or EDRs representing securities in the Capital Strength Index where direct investment in a constituent security of the Capital Strength Index is not possible.

NOTES TO THE FINANCIAL STATEMENTS (continued)

For the financial period ended 30 June 2020

1. Organisation (continued)

Subject to Schedule III of the Company's prospectus, the Investment Manager may also invest in a portfolio of assets which may comprise money market or short-term instruments such as Investment Grade fixed and floating government securities, bankers' acceptances, certificates of deposit, and eligible collective investment schemes which are either money market funds and/or which have a similar investment objective and policies as that of the Capital Strength ETF. The amount which may be invested in such money market instruments, short-term instruments and eligible collective investment schemes shall not exceed 10% of the NAV of the Capital Strength ETF.

The investment objective of First Trust Value Line[®] Dividend Index UCITS ETF (the "Value Line Dividend ETF") is to provide investors with investment results that correspond generally to the price and yield (before the Value Line Dividend ETF's fees and expenses) of an equity index called the Value Line[®] Dividend Index (the "Value Line Dividend Index"). In order to achieve its investment objective, the investment policy of the Value Line Dividend ETF is to invest at least 90% of its net assets in the common stocks and depositary receipts that comprise the Value Line Dividend Index or in depositary receipts that may include ADRs, GDRs or EDRs representing securities in the Value Line Dividend Index where direct investment in a constituent security of the Value Line Dividend Index is not possible.

Subject to Schedule III of the Company's prospectus, the Investment Manager may also invest in a portfolio of assets which may comprise money market or short-term instruments such as Investment Grade fixed and floating government securities, bankers' acceptances, certificates of deposit, and eligible collective investment schemes which are either money market funds and/or which have a similar investment objective and policies as that of the Value Line Dividend ETF. The amount which may be invested in such money market instruments, short-term instruments and eligible collective investment schemes shall not exceed 10% of the NAV of the Value Line Dividend ETF.

The investment objective of First Trust NYSE Arca Biotechnology UCITS ETF (the "Biotechnology ETF") is to provide investors with investment results that correspond generally to the price and yield (before the Biotechnology ETF's fees and expenses) of an equity index called the NYSE Arca Biotechnology IndexSM (the "Biotechnology Index"). In order to achieve its investment objective, the investment policy of the Biotechnology ETF is to invest at least 90% of its net assets in the common stocks and depositary receipts that comprise the Biotechnology Index or in depositary receipts that may include ADRs, GDRs or EDRs representing securities in the Biotechnology Index where direct investment in a constituent security of the Biotechnology Index is not possible.

Subject to Schedule III of the Company's prospectus, the Investment Manager may also invest in a portfolio of assets which may comprise money market or short-term instruments such as Investment Grade fixed and floating government securities, bankers' acceptances, certificates of deposit, and eligible collective investment schemes which are either money market funds and/or which have a similar investment objective and policies as that of the Biotechnology ETF. The amount which may be invested in such money market instruments, short-term instruments and eligible collective investment schemes shall not exceed 10% of the NAV of the Biotechnology ETF.

The investment objective of First Trust Nasdaq Cybersecurity UCITS ETF (the "Cybersecurity ETF") is to provide investors with investment results that correspond generally to the price and yield (before the Cybersecurity ETF's fees and expenses) of a total return equity index called the Nasdaq CTA Cybersecurity IndexSM (the "Cybersecurity Index"). In order to achieve its investment objective, the investment policy of the Cybersecurity ETF is to invest at least 90% of its net assets in the common stocks and depositary receipts that comprise the Cybersecurity Index or in depositary receipts that may include ADRs or GDRs representing securities in the Cybersecurity Index where direct investment in a constituent security of the Cybersecurity Index is not possible.

Subject to Schedule III of the Company's prospectus, the Investment Manager may also invest in a portfolio of assets which may comprise money market or short-term instruments such as Investment Grade fixed and floating government securities, bankers' acceptances, certificates of deposit, and eligible collective investment schemes which are either money market funds and/or which have a similar investment objective and policies as that of the Cybersecurity ETF. The amount which may be invested in such money market instruments, short-term instruments and eligible collective investment schemes shall not exceed 10% of the NAV of the Cybersecurity ETF.

2. Significant Accounting Policies

A. Basis of Preparation and Accounting Convention

These condensed interim unaudited financial statements for the financial period ended 30 June 2020 (the "Reporting Period") have been prepared in accordance with accounting standards generally accepted in Ireland ("Irish GAAP") including Financial Reporting Standard ("FRS") 104 - Interim Financial Reporting ("FRS 104"), "The Financial Reporting Standard applicable in the United Kingdom and Republic of Ireland" issued by the Financial Reporting Council and Irish statute comprising the Companies Act, the UCITS Regulations, the Central Bank UCITS Regulations and the listing rules of the Euronext Dublin, Amsterdam and Paris Stock Exchanges, the London Stock Exchange, the Deutsche Boerse, the SIX Swiss Exchange and the Borsa Italiana. The condensed interim unaudited financial statements should be read in conjunction with the audited financial statements for the financial year ended 31 December 2019.

NOTES TO THE FINANCIAL STATEMENTS (continued)

For the financial period ended 30 June 2020

2. Significant Accounting Policies (continued)

A. Basis of Preparation and Accounting Convention (continued)

The preparation of financial statements in conformity with FRS 102/FRS 104 requires the use of certain critical estimates and assumptions that may affect the reported amounts of assets and liabilities at the date of the financial statements and the reported amounts of revenues and expenses during the Reporting Period. Although these estimates are based on management's best knowledge of the amount, event or actions, actual results ultimately may differ from these estimates. The areas involving a higher degree of judgement or complexity, or areas where assumptions and estimates are significant are disclosed under the fair value estimation note.

The financial statements have been prepared on a going concern basis under the historical cost convention, as modified by the revaluation of financial assets and financial liabilities at fair value through profit or loss.

The Company has availed of the exemption available to open-ended investment funds (that hold a substantial proportion of highly liquid and fair valued investments) under Section 7 "Statements of Cash Flows" of FRS 102 also referenced in Section 10(g) of FRS 104, not to prepare a cash flow statement.

The significant accounting policies adopted by the Company are set out below and overleaf. These policies have been consistently applied to the financial periods presented unless otherwise stated.

B. Financial Assets and Financial Liabilities at Fair Value through Profit or Loss

Valuation of Investments at Fair Value through Profit or Loss

(i) Classification

The Company classifies its investments in debt and equity securities as financial assets or financial liabilities at fair value through profit or loss. All financial assets or financial liabilities at fair value through profit or loss are classified as held-for-trading. These include exchange traded funds, money market funds, corporate bonds, treasury notes, equities, preference shares and rights. All derivatives in a receivable position are reported as financial assets held-for-trading. All derivatives in a payable position are reported as financial liabilities held-for-trading.

(ii) Recognition and Derecognition

Purchases and sales of investments are recognised at the trade date being the date on which the Company commits to purchase or sell the investment. Investments are derecognised when the rights to receive cash flows from the investments have expired or the Company has transferred substantially all risks and rewards of ownership. Realised gains and losses are based on the first in first out method ("FIFO") and are reflected in net gain/(loss) on financial assets and liabilities at fair value through profit or loss in the Statements of Comprehensive Income.

(iii) Initial Measurement

Financial assets and liabilities at fair value through profit or loss are initially recognised at fair value. Subsequent to initial recognition, all financial assets and financial liabilities at fair value through profit or loss are measured at fair value. Under FRS 102, in accounting for its financial instruments a reporting entity is required to apply either (a) the full provisions of Section 11 "Basic Financial Instruments" and Section 12 "Other Financial Instruments Issues" of FRS 102, (b) the recognition and measurement provisions of International Accounting Standards ("IAS") 39 "Financial Instruments: Recognition and Measurement" ("IAS 39") and only the disclosure requirements of Sections 11 and 12 of FRS 102; or (c) the recognition and measurement provisions of International Financial Reporting Standards ("IFRS") 9 "Financial Instruments" ("IFRS 9") and the disclosure requirements of Sections 11 and 12. The Company has elected to apply the recognition and measurement provisions of IAS 39 and the disclosure requirements of Sections 11 and 12.

(iv) Fair Value Estimation

Each Fund's financial instruments are carried at fair value on the Statements of Financial Position. The fair value of instruments traded in active markets is based on last traded quoted market prices at the Statements of Financial Position date.

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

First Trust Global Funds plc

NOTES TO THE FINANCIAL STATEMENTS (continued)

For the financial period ended 30 June 2020

2. Significant Accounting Policies (continued)

C. Income Recognition

Interest and dividend income on financial instruments held at fair value through profit or loss for the financial period is presented as “Investment income” in the Statements of Comprehensive Income on an accrual basis, gross of withholding tax which is shown separately on the Statements of Comprehensive Income. Dividend income is recorded on the ex-dividend date.

D. Income from Investments

The Company records its investment transactions on a trade date basis. Interest income includes accretion of market discount, original issue discounts and amortisation of premiums and is recorded into income over the life of the underlying investment.

E. Expense Recognition

All expenses are recognised in the Statements of Comprehensive Income on an accrual basis.

F. Cash, Bank Overdraft, Margin Cash, Cash Collateral & Pledged Collateral

Cash and bank overdrafts are stated at cost, which approximates fair value. Bank overdrafts are classified as financial liabilities. Cash collateral provided by the Fund is identified in the Statements of Financial Position as Cash collateral and is not included as a component of cash and bank overdraft. For collateral other than cash, if the party to whom the collateral is provided has the right by contract or custom to sell or re-pledge the collateral, the Fund classifies that asset in its Statements of Financial Position separately from other assets and identifies the asset as securities pledged as collateral. Cash collateral receivable/payable in relation to the open total return swaps or futures contracts is identified in the Statements of Financial Position as Margin cash and is not included as a component of cash and bank overdraft. Margin cash is held with the broker J.P.Morgan Securities LLC for the Low Duration ETF. Cash collateral receivable/payable in relation to the open contracts for difference and forward currency contracts is held with the brokers BNP Paribas S.A for the NAEII UCITS Fund and The Bank of New York Mellon for the FactorFX ETF.

G. Redeemable Participating Shares

For the NAEII UCITS Fund, FactorFX ETF and Low Duration ETF, redeemable participating shares are redeemable at the shareholder’s option and are classified as financial liabilities. Participating shares can be redeemed at any time for cash equal to a proportionate share of the Company’s NAV. The participating share is carried at the redemption amount that is payable at the Statements of Financial Position date if the shareholder exercised its right to put the share back to the Company.

For the US Large Cap ETF, Emerging Markets ETF, UK ETF, Eurozone ETF, Japan ETF, US Equity Opportunities ETF, Global ETF, Germany ETF, US Equity ETF, Switzerland ETF, US Small Cap ETF, Indxx ETF, Dow Jones ETF, Cloud Computing ETF, Capital Strength ETF, Value Line Dividend ETF, Biotechnology ETF and Cybersecurity ETF shares can be redeemed on the primary or secondary market and are classified as financial liabilities. The primary market is the market on which shares of the Funds are issued by the Company to Authorised Participants (“APs”) or redeemed by the Company from APs. Only APs are permitted to subscribe or redeem shares on the primary market.

Shares may be purchased or sold on the secondary market by all investors through a relevant recognised stock exchange on which the shares are admitted to trading or over the counter. The purpose of the listing of the shares on a stock exchange is to enable investors to buy and sell shares on the secondary market, normally via a broker/dealer or third party administrator, in smaller quantities than would be possible if they were to subscribe and/or redeem shares through the Company in the primary market.

The fair value of the financial liability for the redeemable participating shares is the redemption amount per share, calculated as the NAV per share less any associated duties and charges, and any redemption dividend which is payable on the shares redeemed.

H. Distributions to Holders of Redeemable Participating Shares

Distributions payable to holders of redeemable participating shares are recognised in the Statements of Comprehensive Income. The income, earnings and gains of the Funds will be accumulated and re-invested on behalf of the shareholders except for the US Large Cap ETF, UK ETF, Eurozone ETF, Global ETF, Germany ETF, US Equity ETF, NAEII UCITS Fund and Low Duration ETF which have distributing classes. Refer to pages 24 to 34 for further details.

NOTES TO THE FINANCIAL STATEMENTS (continued)

For the financial period ended 30 June 2020

2. Significant Accounting Policies (continued)

I. Foreign Currency

Items included in the Company's financial statements are measured and presented using the currency of the primary economic environment in which it operates (the "functional currency"). The functional currency reflects the transactions, events, and conditions under which each Fund operates and conducts its business. The presentation currency of the Company is Euro.

The functional currency of the Eurozone ETF, Germany ETF and Low Duration ETF is Euro.

The functional currency of the US Large Cap ETF, Emerging Markets ETF, US Equity Opportunities ETF, Global ETF, US Equity ETF, NAEII UCITS Fund, US Small Cap ETF, FactorFX ETF, Indxx ETF, Dow Jones ETF, Cloud Computing ETF, Capital Strength ETF, Value Line Dividend ETF, Biotechnology ETF and Cybersecurity ETF is US Dollar.

The functional currency of the UK ETF is British Pound.

The functional currency of the Japan ETF is Japanese Yen.

The functional currency of the Switzerland ETF is Swiss Franc.

For the purpose of combining the financial statements of the Funds to arrive at total Company figures (as required under Irish company law), the amounts in the Funds' Statements of Financial Position have been translated to Euro at the exchange rate ruling at 30 June 2020. The notional foreign exchange loss of €4,755,784 at 30 June 2020 (30 June 2019: gain of €957,730) set out in the Company Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares is due to the use of average exchange rates when translating the net increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations, issuance of redeemable participating shares, and redemption of redeemable participating shares, in comparison to the use of closing exchange rates when translating the financial period end Statements of Financial Position. This notional foreign exchange adjustment has no impact on the NAV of the individual Funds.

The Company may invest in assets denominated in a currency other than the functional currency of each Fund. Accordingly, the value of a shareholder's investments may be affected favourably or unfavourably by fluctuations in the rates of different currencies. Transactions in foreign currencies are translated at the foreign exchange rate in effect at the date of the transaction. Assets and liabilities denominated in foreign currencies are translated into Euro at the foreign currency closing exchange rate in effect at the financial period end. Foreign currency exchange gains and losses relating to investments at fair value through profit or loss, derivative financial investments, and all other foreign currency exchange gains or losses relating to monetary items, including cash, are reflected in the net gain/(loss) on financial assets and liabilities at fair value through profit or loss in the Statements of Comprehensive Income.

J. Forward Currency Contracts

In a forward currency contract, the Fund agrees to receive or deliver a fixed quantity of one currency for another, at a predetermined price at a future date. The fair value of forward currency contracts is calculated as the difference between the contracted rate and the current forward rate that would close out the contract on the Statements of Financial Position date. Gains or losses on forward currency contracts are included in the financial assets at fair value through profit or loss or financial liabilities at fair value through profit or loss on the Statements of Financial Position and are shown in the Schedules of Investments. Any realised gains or losses are recognised in the Statements of Comprehensive Income on the trade date. The Funds may enter into these contracts to hedge against changes in currency exchange rates. The forward currency contracts are used to hedge the currency exposure on individual positions taken by the Funds and to hedge non-base currency investors.

NOTES TO THE FINANCIAL STATEMENTS (continued)

For the financial period ended 30 June 2020

2. Significant Accounting Policies (continued)

K. Open Futures Contracts

A futures contract obligates one party to sell and the other party to purchase a specific instrument for an agreed price at an agreed future date. Futures may be used subject to the conditions and limits laid down by the Central Bank and the constitution of the Company as of 29 January 2020 (the “Constitution”) and subject to any other restrictions or regulations which may affect the portfolio management of the Funds or the Investment Manager/Sub-Investment Managers. Certain Funds may buy or sell futures to provide an efficient, liquid and effective method for the management of risks by “locking in” gains and/or protecting against future declines in value. The fair value of open future contracts is calculated as the difference between the contracted rate and the current rate that would close out the contract on the Statements of Financial Position date. Gains or losses on futures are included in the financial assets at fair value through profit or loss or financial liabilities at fair value through profit or loss on the Statements of Financial Position and are shown in the Schedules of Investments. When the contract is terminated, the Fund will recognise a realised gain or loss in the Statements of Comprehensive Income equal to the difference between the value of the contract at the time it was entered into and the time it was closed.

L. Contracts for Difference

Certain Funds may enter into Contracts for Difference (“CFDs”) as a replacement for direct investment in transferable securities or in order to avail of cost or liquidity advantages of Financial Derivative Instruments (“FDIs”) over transferable securities. CFDs are also utilised to obtain synthetic short exposures to particular issuers. CFDs allow a direct exposure to the market, a sector or an individual security. CFDs are used to gain exposure to share price movements without buying the shares themselves. A CFD on a company’s shares will specify the price of the shares when the contract was started. The contract is an agreement to pay out cash on the difference between the starting share price and when the contract is closed. CFDs are over-the-counter (“OTC”) FDIs and the counterparty will usually be an investment bank or broker.

The market value of the CFDs is determined by the traded price on the exchange on which the underlying securities or assets are traded or admitted for trading. For underlying securities traded on markets closing after the time of the valuation, last known prices as of this time or such other time may be used. The change in market value, if any, is recorded as net gain/(loss) on financial assets and liabilities at fair value through profit or loss in the Statements of Comprehensive Income. Realised gains or losses on maturity or termination of the CFDs are also presented in the Statements of Comprehensive Income. Gains and losses on sales of CFDs have been determined on cost basis using the FIFO method.

M. Transaction Costs

A Fund pays transaction costs, such as commissions, when it buys and sells securities. Transaction costs means any costs and expenses incurred in respect of the buying and selling of portfolio securities and financial instruments as Investments, including but not limited to brokerage fees and commission, interest or taxes payable in respect of such purchase and sale transactions. Transaction costs are included in the purchase and sale of each security.

3. Taxation

Under current law and practice the Company qualifies as an investment undertaking as defined in Section 739B of the Taxes Consolidation Act, 1997, as amended (the “TCA”). On that basis, it is not chargeable to Irish tax on its income or gains. However, Irish tax may arise on the happening of a “chargeable event”. A chargeable event includes any distribution payments to shareholders or any encashment, redemption, cancellation or transfer of shares. No Irish tax will arise on the Company in respect of chargeable events in respect of:

- (a) a shareholder who is neither Irish resident nor ordinarily resident in Ireland for tax purposes, at the time of the chargeable event, provided appropriate valid declarations in accordance with the provisions of the TCA, are held by the Company; and
- (b) certain exempted Irish tax resident shareholders who have provided the Company with the necessary signed statutory declarations.

A chargeable event does not include:

- (i) any transaction (which might otherwise be a chargeable event) in relation to shares held in a recognised clearing system as designed by order of the Revenue Commissioners of Ireland; or
- (ii) a transfer of shares between spouses/civil partners and any transfer of shares between spouses/civil partners or former spouses/civil partners on the occasion of judicial separation, decree of dissolution and/or divorce as appropriate; or
- (iii) an exchange by a shareholder, effected by way of arm’s length bargain where no payment is made to the shareholder, of shares in a Fund for shares in another Fund; or

First Trust Global Funds plc

NOTES TO THE FINANCIAL STATEMENTS (continued)

For the financial period ended 30 June 2020

3. Taxation (continued)

(iv) an exchange of shares arising on a qualifying amalgamation or reconstruction (within the meaning of Section 739H of the TCA) with another investment undertaking.

It is the intention of the Directors that the shares of the ETF Funds will at all times be held in a recognised clearing system. On that basis, it is not envisaged that a chargeable event will arise on which the Company will be liable to account for tax. However, if, for any reason, the shares cease to be held in a recognised clearing system and the Company becomes liable to account for tax on a chargeable event, the Company shall be entitled to deduct from the payment arising on that chargeable event an amount equal to the appropriate tax and/or, where applicable, to repurchase and cancel such number of shares held by the shareholder as is required to meet the amount of tax. The relevant shareholder shall indemnify and keep the Company indemnified against loss arising to the Company by reason of the Company becoming liable to account for tax on the happening of a chargeable event.

Other Countries:

Income and capital gains (if any) received on investments made by the Company may be subject to withholding taxes imposed by the country from which the investment income/gains are received and such taxes may not be recoverable by the Company or its shareholders.

4. Financial Assets and Liabilities at Fair Value through Profit or Loss

The Company is required to classify fair value measurements using a fair value hierarchy that reflects the significance of the inputs used in making measurements. The fair value hierarchy has the following levels:

- Level 1 - The unadjusted quoted price in an active market for identical assets or liabilities that the entity can access at the measurement date.
- Level 2 - Inputs other than quoted prices included within Level 1 that are observable (i.e. developed using market data) for the asset or liability, either directly or indirectly.
- Level 3 - Inputs are unobservable (i.e. for which market data is unavailable) for the asset or liability.

During the financial period ended 30 June 2020 and financial year ended 31 December 2019 there were no significant transfers between Level 1, 2 or 3 of the fair value hierarchy for financial assets and financial liabilities which were recorded at fair value.

The level in the fair value hierarchy within which the fair value measurement is categorised in its entirety is determined on the basis of the lowest level input that is significant to the fair value measurement in its entirety. For this purpose, the significance of an input is assessed against the fair value measurement in its entirety. If a fair value measurement uses observable inputs that require significant adjustment based on unobservable inputs, that measurement is a Level 3 measurement. Assessing the significance of a particular input to the fair value measurement in its entirety requires judgement, considering factors specific to the asset or liability.

There were no fair valued securities held as at 30 June 2020. As at 31 December 2019, UK ETF held one fair valued security under Level 3 – Rolls-Royce Holdings Plc-Preference which was valued at £3,152. This security is in respect of a corporate action received of 46 to 1 shares on the Rolls Royce holding on 25 October 2018 which was valued at £3,152.

The tables below and overleaf provide an analysis of financial instruments as at 30 June 2020 and 31 December 2019 that are measured at fair value in accordance with FRS 102:

First Trust US Large Cap Core AlphaDEX® UCITS ETF

Financial Assets at Fair Value through Profit or Loss

As at 30 June 2020

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|-------------------------|--------------------|-----------------|-----------------|--------------------|
| Held for Trading | | | | |
| Common Stock | 119,363,902 | – | – | 119,363,902 |
| Total | 119,363,902 | – | – | 119,363,902 |

First Trust Global Funds plc

NOTES TO THE FINANCIAL STATEMENTS (continued)

For the financial period ended 30 June 2020

4. Financial Assets and Liabilities at Fair Value through Profit or Loss (continued)

First Trust US Large Cap Core AlphaDEX® UCITS ETF

Financial Assets at Fair Value through Profit or Loss

As at 31 December 2019

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|-------------------------|--------------------|-----------------|-----------------|--------------------|
| Held for Trading | | | | |
| Common Stock | 155,669,570 | – | – | 155,669,570 |
| Total | 155,669,570 | – | – | 155,669,570 |

First Trust Emerging Markets AlphaDEX® UCITS ETF

Financial Assets at Fair Value through Profit or Loss

As at 30 June 2020

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|-------------------------|-------------------|-----------------|-----------------|-------------------|
| Held for Trading | | | | |
| Common Stock | 42,030,058 | – | – | 42,030,058 |
| Total | 42,030,058 | – | – | 42,030,058 |

First Trust Emerging Markets AlphaDEX® UCITS ETF

Financial Assets at Fair Value through Profit or Loss

As at 31 December 2019

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|-------------------------|-------------------|-----------------|-----------------|-------------------|
| Held for Trading | | | | |
| Common Stock | 61,789,239 | – | – | 61,789,239 |
| Total | 61,789,239 | – | – | 61,789,239 |

First Trust United Kingdom AlphaDEX® UCITS ETF

Financial Assets at Fair Value through Profit or Loss

As at 30 June 2020

| | Level 1 £ | Level 2 £ | Level 3 £ | Total £ |
|-------------------------|-------------------|--------------|--------------|-------------------|
| Held for Trading | | | | |
| Common Stock | 18,673,126 | – | – | 18,673,126 |
| Total | 18,673,126 | – | – | 18,673,126 |

First Trust United Kingdom AlphaDEX® UCITS ETF

Financial Assets at Fair Value through Profit or Loss

As at 31 December 2019

| | Level 1 £ | Level 2 £ | Level 3 £ | Total £ |
|-------------------------|-------------------|--------------|--------------|-------------------|
| Held for Trading | | | | |
| Common Stock | 24,408,807 | – | 3,152 | 24,411,959 |
| Total | 24,408,807 | – | 3,152 | 24,411,959 |

First Trust Global Funds plc

NOTES TO THE FINANCIAL STATEMENTS (continued)

For the financial period ended 30 June 2020

4. Financial Assets and Liabilities at Fair Value through Profit or Loss (continued)

First Trust Eurozone AlphaDEX® UCITS ETF

Financial Assets at Fair Value through Profit or Loss

| As at 30 June 2020 | Level 1 € | Level 2 € | Level 3 € | Total € |
|-------------------------|--------------------|--------------|--------------|--------------------|
| Held for Trading | | | | |
| Common Stock | 126,883,341 | – | – | 126,883,341 |
| Total | 126,883,341 | – | – | 126,883,341 |

First Trust Eurozone AlphaDEX® UCITS ETF

Financial Assets at Fair Value through Profit or Loss

| As at 31 December 2019 | Level 1 € | Level 2 € | Level 3 € | Total € |
|-------------------------|--------------------|--------------|--------------|--------------------|
| Held for Trading | | | | |
| Common Stock | 213,631,621 | – | – | 213,631,621 |
| Total | 213,631,621 | – | – | 213,631,621 |

First Trust Japan AlphaDEX® UCITS ETF

Financial Assets at Fair Value through Profit or Loss

| As at 30 June 2020 | Level 1 ¥ | Level 2 ¥ | Level 3 ¥ | Total ¥ |
|-------------------------|--------------------|--------------|--------------|--------------------|
| Held for Trading | | | | |
| Common Stock | 115,695,222 | – | – | 115,695,222 |
| Total | 115,695,222 | – | – | 115,695,222 |

First Trust Japan AlphaDEX® UCITS ETF

Financial Assets at Fair Value through Profit or Loss

| As at 31 December 2019 | Level 1 ¥ | Level 2 ¥ | Level 3 ¥ | Total ¥ |
|-------------------------|--------------------|--------------|--------------|--------------------|
| Held for Trading | | | | |
| Common Stock | 127,372,229 | – | – | 127,372,229 |
| Total | 127,372,229 | – | – | 127,372,229 |

First Trust US Equity Opportunities UCITS ETF

Financial Assets at Fair Value through Profit or Loss

| As at 30 June 2020 | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|-------------------------|------------------|-----------------|-----------------|------------------|
| Held for Trading | | | | |
| Common Stock | 9,336,722 | – | – | 9,336,722 |
| Total | 9,336,722 | – | – | 9,336,722 |

First Trust Global Funds plc

NOTES TO THE FINANCIAL STATEMENTS (continued)

For the financial period ended 30 June 2020

4. Financial Assets and Liabilities at Fair Value through Profit or Loss (continued)

First Trust US Equity Opportunities UCITS ETF

Financial Assets at Fair Value through Profit or Loss

As at 31 December 2019

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|-------------------------|-------------------|-----------------|-----------------|-------------------|
| Held for Trading | | | | |
| Common Stock | 10,403,465 | – | – | 10,403,465 |
| Total | 10,403,465 | – | – | 10,403,465 |

First Trust Global Equity Income UCITS ETF

Financial Assets at Fair Value through Profit or Loss

As at 30 June 2020

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|-------------------------|-------------------|-----------------|-----------------|-------------------|
| Held for Trading | | | | |
| Common Stock | 20,184,631 | – | – | 20,184,631 |
| Total | 20,184,631 | – | – | 20,184,631 |

First Trust Global Equity Income UCITS ETF

Financial Assets at Fair Value through Profit or Loss

As at 31 December 2019

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|-------------------------|-------------------|-----------------|-----------------|-------------------|
| Held for Trading | | | | |
| Common Stock | 19,078,504 | – | – | 19,078,504 |
| Total | 19,078,504 | – | – | 19,078,504 |

First Trust Germany AlphaDEX® UCITS ETF

Financial Assets at Fair Value through Profit or Loss

As at 30 June 2020

| | Level 1 € | Level 2 € | Level 3 € | Total € |
|-------------------------|------------------|--------------|--------------|------------------|
| Held for Trading | | | | |
| Common Stock | 1,165,287 | – | – | 1,165,287 |
| Total | 1,165,287 | – | – | 1,165,287 |

First Trust Germany AlphaDEX® UCITS ETF

Financial Assets at Fair Value through Profit or Loss

As at 31 December 2019

| | Level 1 € | Level 2 € | Level 3 € | Total € |
|-------------------------|------------------|--------------|--------------|------------------|
| Held for Trading | | | | |
| Common Stock | 1,286,327 | – | – | 1,286,327 |
| Total | 1,286,327 | – | – | 1,286,327 |

First Trust Global Funds plc

NOTES TO THE FINANCIAL STATEMENTS (continued)

For the financial period ended 30 June 2020

4. Financial Assets and Liabilities at Fair Value through Profit or Loss (continued)

First Trust US Equity Income UCITS ETF

Financial Assets at Fair Value through Profit or Loss

| As at 30 June 2020 | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|-------------------------|-------------------|-----------------|-----------------|-------------------|
| Held for Trading | | | | |
| Common Stock | 55,244,266 | – | – | 55,244,266 |
| Total | 55,244,266 | – | – | 55,244,266 |

First Trust US Equity Income UCITS ETF

Financial Assets at Fair Value through Profit or Loss

| As at 31 December 2019 | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|-------------------------|--------------------|-----------------|-----------------|--------------------|
| Held for Trading | | | | |
| Common Stock | 106,517,230 | – | – | 106,517,230 |
| Total | 106,517,230 | – | – | 106,517,230 |

First Trust Switzerland AlphaDEX® UCITS ETF

Financial Assets at Fair Value through Profit or Loss

| As at 30 June 2020 | Level 1 F | Level 2 F | Level 3 F | Total F |
|-------------------------|------------------|--------------|--------------|------------------|
| Held for Trading | | | | |
| Common Stock | 1,164,519 | – | – | 1,164,519 |
| Total | 1,164,519 | – | – | 1,164,519 |

First Trust Switzerland AlphaDEX® UCITS ETF

Financial Assets at Fair Value through Profit or Loss

| As at 31 December 2019 | Level 1 F | Level 2 F | Level 3 F | Total F |
|-------------------------|------------------|--------------|--------------|------------------|
| Held for Trading | | | | |
| Common Stock | 2,619,059 | – | – | 2,619,059 |
| Total | 2,619,059 | – | – | 2,619,059 |

First Trust Global Funds plc

NOTES TO THE FINANCIAL STATEMENTS (continued)

For the financial period ended 30 June 2020

4. Financial Assets and Liabilities at Fair Value through Profit or Loss (continued)

First Trust North American Energy Infrastructure Income UCITS Fund

Financial Assets at Fair Value through Profit or Loss

| As at 30 June 2020 | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|----------------------------|------------------|-----------------|-----------------|------------------|
| Held for Trading | | | | |
| Common Stock | 749,959 | – | – | 749,959 |
| Exchange Traded Funds | 75,000 | – | – | 75,000 |
| Money Market Funds | – | 25,000 | – | 25,000 |
| Forward Currency Contracts | – | 90 | – | 90 |
| Treasury Notes/Bonds | 452,501 | – | – | 452,501 |
| Total | 1,277,460 | 25,090 | – | 1,302,550 |

Financial Liabilities at Fair Value through Profit or Loss

| As at 30 June 2020 | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|----------------------------|-----------------|-----------------|-----------------|-----------------|
| Held for Trading | | | | |
| Contracts For Difference | – | (50,514) | – | (50,514) |
| Forward Currency Contracts | – | (711) | – | (711) |
| Total | – | (51,225) | – | (51,225) |

First Trust North American Energy Infrastructure Income UCITS Fund

Financial Assets at Fair Value through Profit or Loss

| As at 31 December 2019 | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|----------------------------|------------------|-----------------|-----------------|------------------|
| Held for Trading | | | | |
| Common Stock | 2,156,689 | – | – | 2,156,689 |
| Contracts For Difference | – | 54,427 | – | 54,427 |
| Exchange Traded Funds | 300,000 | – | – | 300,000 |
| Money Market Funds | – | 100,000 | – | 100,000 |
| Forward Currency Contracts | – | 9,704 | – | 9,704 |
| Treasury Notes/Bonds | 1,502,935 | – | – | 1,502,935 |
| Total | 3,959,624 | 164,131 | – | 4,123,755 |

Financial Liabilities at Fair Value through Profit or Loss

| As at 31 December 2019 | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|--------------------------|-----------------|-----------------|-----------------|----------------|
| Held for Trading | | | | |
| Contracts For Difference | – | (3,662) | – | (3,662) |
| Total | – | (3,662) | – | (3,662) |

First Trust US Small Cap Core AlphaDEX® UCITS ETF

Financial Assets at Fair Value through Profit or Loss

| As at 30 June 2020 | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|-------------------------|------------------|-----------------|-----------------|------------------|
| Held for Trading | | | | |
| Common Stock | 1,031,300 | – | – | 1,031,300 |
| Total | 1,031,300 | – | – | 1,031,300 |

First Trust Global Funds plc

NOTES TO THE FINANCIAL STATEMENTS (continued)

For the financial period ended 30 June 2020

4. Financial Assets and Liabilities at Fair Value through Profit or Loss (continued)

First Trust US Small Cap Core AlphaDEX® UCITS ETF

Financial Assets at Fair Value through Profit or Loss

| As at 31 December 2019 | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|-------------------------|------------------|-----------------|-----------------|------------------|
| Held for Trading | | | | |
| Common Stock | 1,230,819 | – | – | 1,230,819 |
| Total | 1,230,819 | – | – | 1,230,819 |

First Trust FactorFX UCITS ETF

Financial Assets at Fair Value through Profit or Loss

| As at 30 June 2020 | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|----------------------------|------------------|------------------|-----------------|------------------|
| Held for Trading | | | | |
| Forward Currency Contracts | – | 24,006 | – | 24,006 |
| Treasury Notes/Bonds | 5,420,201 | 2,652,111 | – | 8,072,312 |
| Total | 5,420,201 | 2,676,117 | – | 8,096,318 |

Financial Liabilities at Fair Value through Profit or Loss

| As at 30 June 2020 | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|----------------------------|-----------------|------------------|-----------------|------------------|
| Held for Trading | | | | |
| Forward Currency Contracts | – | (132,336) | – | (132,336) |
| Total | – | (132,336) | – | (132,336) |

First Trust FactorFX UCITS ETF

Financial Assets at Fair Value through Profit or Loss

| As at 31 December 2019 | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|----------------------------|------------------|------------------|-----------------|------------------|
| Held for Trading | | | | |
| Forward Currency Contracts | – | 313,946 | – | 313,946 |
| Treasury Notes/Bonds | 7,762,621 | 1,225,684 | – | 8,988,305 |
| Total | 7,762,621 | 1,539,630 | – | 9,302,251 |

Financial Liabilities at Fair Value through Profit or Loss

| As at 31 December 2019 | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|----------------------------|-----------------|------------------|-----------------|------------------|
| Held for Trading | | | | |
| Forward Currency Contracts | – | (181,237) | – | (181,237) |
| Total | – | (181,237) | – | (181,237) |

First Trust Indxx Innovative Transaction & Process UCITS ETF

Financial Assets at Fair Value through Profit or Loss

| As at 30 June 2020 | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|-------------------------|-------------------|-----------------|-----------------|-------------------|
| Held for Trading | | | | |
| Common Stock | 34,196,249 | – | – | 34,196,249 |
| Total | 34,196,249 | – | – | 34,196,249 |

First Trust Global Funds plc

NOTES TO THE FINANCIAL STATEMENTS (continued)

For the financial period ended 30 June 2020

4. Financial Assets and Liabilities at Fair Value through Profit or Loss (continued)

First Trust Indxx Innovative Transaction & Process UCITS ETF

Financial Assets at Fair Value through Profit or Loss

As at 31 December 2019

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|-------------------------|-------------------|-----------------|-----------------|-------------------|
| Held for Trading | | | | |
| Common Stock | 34,765,971 | – | – | 34,765,971 |
| Total | 34,765,971 | – | – | 34,765,971 |

First Trust Dow Jones Internet UCITS ETF

Financial Assets at Fair Value through Profit or Loss

As at 30 June 2020

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|-------------------------|-------------------|-----------------|-----------------|-------------------|
| Held for Trading | | | | |
| Common Stock | 17,729,175 | – | – | 17,729,175 |
| Total | 17,729,175 | – | – | 17,729,175 |

First Trust Dow Jones Internet UCITS ETF

Financial Assets at Fair Value through Profit or Loss

As at 31 December 2019

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|-------------------------|-------------------|-----------------|-----------------|-------------------|
| Held for Trading | | | | |
| Common Stock | 10,605,387 | – | – | 10,605,387 |
| Total | 10,605,387 | – | – | 10,605,387 |

First Trust Cloud Computing UCITS ETF

Financial Assets at Fair Value through Profit or Loss

As at 30 June 2020

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|-------------------------|--------------------|-----------------|-----------------|--------------------|
| Held for Trading | | | | |
| Common Stock | 286,559,231 | – | – | 286,559,231 |
| Total | 286,559,231 | – | – | 286,559,231 |

First Trust Cloud Computing UCITS ETF

Financial Assets at Fair Value through Profit or Loss

As at 31 December 2019

| | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|-------------------------|-------------------|-----------------|-----------------|-------------------|
| Held for Trading | | | | |
| Common Stock | 37,776,700 | – | – | 37,776,700 |
| Total | 37,776,700 | – | – | 37,776,700 |

First Trust Global Funds plc

NOTES TO THE FINANCIAL STATEMENTS (continued)

For the financial period ended 30 June 2020

4. Financial Assets and Liabilities at Fair Value through Profit or Loss (continued)

First Trust Low Duration Global Government Bond UCITS ETF

Financial Assets at Fair Value through Profit or Loss

| As at 30 June 2020 | Level 1 € | Level 2 € | Level 3 € | Total € |
|----------------------------|------------------|-------------------|--------------|-------------------|
| Held for Trading | | | | |
| Forward Currency Contracts | – | 107,671 | – | 107,671 |
| Open Futures Contracts | 24,862 | – | – | 24,862 |
| Treasury Notes/Bonds | 3,564,067 | 12,839,712 | – | 16,403,779 |
| Total | 3,588,929 | 12,947,383 | – | 16,536,312 |

Financial Liabilities at Fair Value through Profit or Loss

| As at 30 June 2020 | Level 1 € | Level 2 € | Level 3 € | Total € |
|----------------------------|-----------------|-----------------|--------------|-----------------|
| Held for Trading | | | | |
| Forward Currency Contracts | – | (25,677) | – | (25,677) |
| Open Futures Contracts | (21,985) | – | – | (21,985) |
| Total | (21,985) | (25,677) | – | (47,662) |

First Trust Low Duration Global Government Bond UCITS ETF *

Financial Assets at Fair Value through Profit or Loss

| As at 31 December 2019 | Level 1 € | Level 2 € | Level 3 € | Total € |
|----------------------------|----------------|------------------|--------------|------------------|
| Held for Trading | | | | |
| Forward Currency Contracts | – | 4,852 | – | 4,852 |
| Open Futures Contracts | 7,950 | – | – | 7,950 |
| Treasury Notes/Bonds | 926,557 | 2,973,632 | – | 3,900,189 |
| Total | 934,507 | 2,978,484 | – | 3,912,991 |

Financial Liabilities at Fair Value through Profit or Loss

| As at 31 December 2019 | Level 1 € | Level 2 € | Level 3 € | Total € |
|----------------------------|--------------|-----------------|--------------|-----------------|
| Held for Trading | | | | |
| Forward Currency Contracts | – | (11,349) | – | (11,349) |
| Open Futures Contracts | (980) | – | – | (980) |
| Total | (980) | (11,349) | – | (12,329) |

First Trust Capital Strength UCITS ETF **

Financial Assets at Fair Value through Profit or Loss

| As at 30 June 2020 | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|-------------------------|------------------|-----------------|-----------------|------------------|
| Held for Trading | | | | |
| Common Stock | 6,737,097 | – | – | 6,737,097 |
| Total | 6,737,097 | – | – | 6,737,097 |

* First Trust Low Duration Global Government Bond UCITS ETF was launched on 18 November 2019.

** First Trust Capital Strength UCITS ETF was launched on 27 January 2020.

First Trust Global Funds plc

NOTES TO THE FINANCIAL STATEMENTS (continued)

For the financial period ended 30 June 2020

4. Financial Assets and Liabilities at Fair Value through Profit or Loss (continued)

First Trust Value Line® Dividend Index UCITS ETF ***

Financial Assets at Fair Value through Profit or Loss

| As at 30 June 2020 | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|-------------------------|------------------|-----------------|-----------------|------------------|
| Held for Trading | | | | |
| Common Stock | 6,648,388 | – | – | 6,648,388 |
| Total | 6,648,388 | – | – | 6,648,388 |

First Trust NYSE Arca Biotechnology UCITS ETF *****

Financial Assets at Fair Value through Profit or Loss

| As at 30 June 2020 | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|-------------------------|------------------|-----------------|-----------------|------------------|
| Held for Trading | | | | |
| Common Stock | 2,051,547 | – | – | 2,051,547 |
| Total | 2,051,547 | – | – | 2,051,547 |

First Trust Nasdaq Cybersecurity UCITS ETF *****

Financial Assets at Fair Value through Profit or Loss

| As at 30 June 2020 | Level 1 US\$ | Level 2 US\$ | Level 3 US\$ | Total US\$ |
|-------------------------|-------------------|-----------------|-----------------|-------------------|
| Held for Trading | | | | |
| Common Stock | 19,086,182 | – | – | 19,086,182 |
| Total | 19,086,182 | – | – | 19,086,182 |

*** First Trust Value Line® Dividend Index UCITS ETF was launched on 12 February 2020.

***** First Trust NYSE Arca Biotechnology UCITS ETF was launched on 27 May 2020.

***** First Trust Nasdaq Cybersecurity UCITS ETF was launched on 27 May 2020.

There were no financial liabilities at fair value through profit or loss for the US Large Cap ETF, Emerging Markets ETF, UK ETF, Eurozone ETF, Japan ETF, US Equity Opportunities ETF, Global ETF, Germany ETF, US Equity ETF, Switzerland ETF, US Small Cap ETF, Indxx ETF, Dow Jones ETF, Cloud Computing ETF, Capital Strength ETF, Value Line Dividend ETF, Biotechnology ETF and Cybersecurity ETF at 30 June 2020.

There were no financial liabilities at fair value through profit or loss for the US Large Cap ETF, Emerging Markets ETF, UK ETF, Eurozone ETF, Japan ETF, US Equity Opportunities ETF, Global ETF, Germany ETF, US Equity ETF, Switzerland ETF, US Small Cap ETF, Indxx ETF, Dow Jones ETF or Cloud Computing ETF at 31 December 2019.

NOTES TO THE FINANCIAL STATEMENTS (continued)

For the financial period ended 30 June 2020

5. Accrued Expenses

As at 30 June 2020

| | First Trust US Large Cap Core AlphaDEX® UCITS ETF | First Trust Emerging Markets AlphaDEX® UCITS ETF | First Trust United Kingdom AlphaDEX® UCITS ETF | First Trust Eurozone AlphaDEX® UCITS ETF |
|-------------------------------|---|--|--|---|
| | US\$ | US\$ | £ | € |
| Management fees | 65,421 | 31,816 | 10,161 | 73,488 |
| Administration fees | – | – | – | – |
| Depositary fees | – | – | – | – |
| Audit fees | – | – | – | – |
| Professional fees | – | – | – | – |
| Other expenses | – | – | – | – |
| Total accrued expenses | 65,421 | 31,816 | 10,161 | 73,488 |

As at 30 June 2020

| | First Trust Japan AlphaDEX® UCITS ETF | First Trust US Equity Opportunities UCITS ETF | First Trust Global Equity Income UCITS ETF | First Trust Germany AlphaDEX® UCITS ETF |
|-------------------------------|--|--|---|--|
| | ¥ | US\$ | US\$ | € |
| Management fees | 68,204 | 4,867 | 9,243 | 631 |
| Administration fees | – | – | – | – |
| Depositary fees | – | – | – | – |
| Audit fees | – | – | – | – |
| Professional fees | – | – | – | – |
| Other expenses | – | – | – | – |
| Total accrued expenses | 68,204 | 4,867 | 9,243 | 631 |

As at 30 June 2020

| | First Trust US Equity Income UCITS ETF | First Trust Switzerland AlphaDEX® UCITS ETF | First Trust North American Energy Infrastructure Income UCITS Fund | First Trust US Small Cap Core AlphaDEX® UCITS ETF |
|-------------------------------|---|--|--|---|
| | US\$ | F | US\$ | US\$ |
| Management fees | 28,141 | 616 | 1,036 | 645 |
| Administration fees | – | – | 27,235 | – |
| Depositary fees | – | – | 3,041 | – |
| Directors' fees | – | – | 879 | – |
| Audit fees | – | – | 3,005 | – |
| Professional fees | – | – | 25,801 | – |
| Other expenses | – | – | 3,388 | – |
| Total accrued expenses | 28,141 | 616 | 64,385 | 645 |

First Trust Global Funds plc

NOTES TO THE FINANCIAL STATEMENTS (continued)

For the financial period ended 30 June 2020

5. Accrued Expenses (continued)

As at 30 June 2020

| | First Trust FactorFX UCITS ETF US\$ | First Trust Innovative Transaction & Process UCITS ETF US\$ | First Trust Dow Jones Internet UCITS ETF US\$ | First Trust Cloud Computing UCITS ETF US\$ |
|-------------------------------|--|--|---|--|
| Management fees | 5,519 | 18,981 | 7,825 | 126,252 |
| Administration fees | – | – | – | – |
| Depositary fees | – | – | – | – |
| Audit fees | – | – | – | – |
| Professional fees | – | – | – | – |
| Other expenses | – | – | – | – |
| Total accrued expenses | 5,519 | 18,981 | 7,825 | 126,252 |

As at 30 June 2020

| | First Trust Low Duration Global Government Bond UCITS ETF € | First Trust Capital Strength UCITS ETF* | First Trust Value Line® Dividend Index UCITS ETF** | First Trust NYSE Arca Biotechnology UCITS ETF*** |
|-------------------------------|---|--|---|---|
| Management fees | 5,970 | 3,019 | 3,035 | 996 |
| Administration fees | – | – | – | – |
| Depositary fees | – | – | – | – |
| Audit fees | – | – | – | – |
| Professional fees | – | – | – | – |
| Other expenses | – | – | – | – |
| Total accrued expenses | 5,970 | 3,019 | 3,035 | 996 |

As at 30 June 2020

| | First Trust Nasdaq Cybersecurity UCITS ETF**** US\$ | Total € |
|-------------------------------|---|----------------|
| Management fees | 3,646 | 368,806 |
| Administration fees | – | 24,241 |
| Depositary fees | – | 2,707 |
| Directors' fees | – | 782 |
| Audit fees | – | 2,675 |
| Professional fees | – | 22,965 |
| Other expenses | – | 3,016 |
| Total accrued expenses | 3,646 | 425,192 |

* First Trust Capital Strength UCITS ETF was launched on 27 January 2020.

** First Trust Value Line® Dividend Index UCITS ETF was launched on 12 February 2020.

*** First Trust NYSE Arca Biotechnology UCITS ETF was launched on 27 May 2020.

**** First Trust Nasdaq Cybersecurity UCITS ETF was launched on 27 May 2020.

NOTES TO THE FINANCIAL STATEMENTS (continued)

For the financial period ended 30 June 2020

5. Accrued Expenses (continued)

As at 31 December 2019

| | First Trust US Large Cap Core AlphaDEX® UCITS ETF | First Trust Emerging Markets AlphaDEX® UCITS ETF | First Trust United Kingdom AlphaDEX® UCITS ETF | First Trust Eurozone AlphaDEX® UCITS ETF |
|-------------------------------|---|--|--|---|
| | US\$ | US\$ | £ | € |
| Management fees | 84,838 | 40,524 | 13,402 | 118,117 |
| Administration fees | – | – | – | – |
| Depositary fees | – | – | – | – |
| Audit fees | – | – | – | – |
| Professional fees | – | – | – | – |
| Other expenses | – | – | – | – |
| Total accrued expenses | 84,838 | 40,524 | 13,402 | 118,117 |

As at 31 December 2019

| | First Trust Japan AlphaDEX® UCITS ETF | First Trust US Equity Opportunities UCITS ETF | First Trust Global Equity Income UCITS ETF | First Trust Tactical High Yield UCITS Fund* |
|-------------------------------|--|--|---|--|
| | ¥ | US\$ | US\$ | US\$ |
| Management fees | 123,433 | 5,249 | 9,848 | – |
| Administration fees | – | – | – | – |
| Depositary fees | – | – | – | – |
| Audit fees | – | – | – | – |
| Professional fees | – | – | – | – |
| Other expenses | – | – | – | – |
| Total accrued expenses | 123,433 | 5,249 | 9,848 | – |

As at 31 December 2019

| | First Trust Germany AlphaDEX® UCITS ETF | First Trust US Equity Income UCITS ETF | First Trust Switzerland AlphaDEX® UCITS ETF | First Trust North American Energy Infrastructure Income UCITS Fund |
|-------------------------------|--|---|--|--|
| | € | US\$ | F | US\$ |
| Management fees | 706 | 48,980 | 1,431 | 3,763 |
| Administration fees | – | – | – | 14,027 |
| Depositary fees | – | – | – | 4,490 |
| Audit fees | – | – | – | 9,999 |
| Professional fees | – | – | – | 31,670 |
| Other expenses | – | – | – | 16,978 |
| Total accrued expenses | 706 | 48,980 | 1,431 | 80,927 |

* First Trust Tactical High Yield UCITS Fund was terminated on 2 January 2019.

NOTES TO THE FINANCIAL STATEMENTS (continued)

For the financial period ended 30 June 2020

5. Accrued Expenses (continued)

As at 31 December 2019

| | First Trust US Small Cap Core AlphaDEX® UCITS ETF | First Trust FactorFX UCITS ETF | First Trust Indxx Innovative Transaction & Process UCITS ETF | First Trust Dow Jones Internet UCITS ETF |
|-------------------------------|---|--------------------------------------|---|---|
| | US\$ | US\$ | US\$ | US\$ |
| Management fees | 774 | 6,042 | 18,845 | 4,891 |
| Administration fees | – | – | – | – |
| Depositary fees | – | – | – | – |
| Audit fees | – | – | – | – |
| Professional fees | – | – | – | – |
| Other expenses | – | – | – | – |
| Total accrued expenses | 774 | 6,042 | 18,845 | 4,891 |

As at 31 December 2019

| | First Trust Cloud Computing UCITS ETF | First Trust Low Duration Global Government Bond UCITS ETF** | Total |
|-------------------------------|--|--|----------------|
| | US\$ | € | € |
| Management fees | 16,842 | 1,345 | 352,659 |
| Administration fees | – | – | 12,505 |
| Depositary fees | – | – | 4,003 |
| Audit fees | – | – | 8,914 |
| Professional fees | – | – | 28,235 |
| Other expenses | – | – | 15,136 |
| Total accrued expenses | 16,842 | 1,345 | 421,452 |

** First Trust Low Duration Global Government Bond UCITS ETF was launched on 18 November 2019.

6. Efficient Portfolio Management

The Company may, on behalf of the Funds and subject to the conditions and within the limits laid down by the Central Bank, employ techniques and instruments relating to transferable securities for efficient portfolio management purposes as described in the prospectus.

Transactions for the purposes of efficient portfolio management may be undertaken with a view to achieving a reduction in risk, a reduction in costs or an increase in capital or income returns to a Fund and may not be speculative in nature. These techniques and instruments may include investments in currency related transactions such as forward currency contracts, options on currencies, futures and swap agreements in order to hedge against certain currency risks.

The Central Bank requires that all UCITS that use financial derivative instruments employ a risk management process which enables it to accurately manage, measure and monitor the various risks associated with financial derivative instruments. This is documented in the Company's risk management process which is a document filed with the Central Bank (the "Risk Management Process").

The revenue arising from the efficient portfolio management techniques consists of revenues from stock lending, repurchase and reverse repurchase arrangement interest income (disclosed in the Statement of Comprehensive Income) and realised gains/losses on forward foreign currency contracts, options on currencies, futures, CFDs and swap agreements (disclosed in the Statement of Comprehensive Income). These revenues are subject to transaction costs which are incremental costs that are directly attributable to the acquisition, issue or disposal of a financial asset or financial liability.

Such techniques and instruments will be utilised in accordance with the requirements of the Central Bank. New techniques and instruments may be developed which may be suitable for use by the Company and the Company (subject as aforesaid) may employ such techniques. Please refer to the Schedules of Investments on pages 82 to 166 for details of the open forward currency contracts, futures contracts and CFD's held as at 30 June 2020.

First Trust Global Funds plc

NOTES TO THE FINANCIAL STATEMENTS (continued)

For the financial period ended 30 June 2020

7. Significant Agreements and Operating Expenses

A. The Administrator

The Manager (as defined below) has appointed BNY Mellon Fund Services (Ireland) Designated Activity Company (the “Administrator”) to act as administrator for the Funds and transfer agent for the NAEII UCITS Fund with responsibility for performing the day to day administration of the Company, including the calculation of the NAV and the NAV per share of each Fund. The Company will pay to the Administrator an annual fee up to 0.065% of the average NAV of the NAEII UCITS Fund; subject to a minimum fee of up to US\$75,000 per Fund per annum (with VAT thereon, if applicable). Such fees shall accrue daily and be paid monthly in arrears. Minimum Administrator fees have been waived for three financial years from the launch date of the Funds.

The Manager (as defined below) of the US Large Cap ETF, Emerging Markets ETF, UK ETF, Eurozone ETF, Japan ETF, US Equity Opportunities ETF, Global ETF, Germany ETF, US Equity ETF, Switzerland ETF, US Small Cap ETF, FactorFX ETF, Indxx ETF, Dow Jones ETF, Cloud Computing ETF, Low Duration ETF, Capital Strength ETF, Value Line Dividend ETF, Biotechnology ETF and Cybersecurity ETF discharges the fees of the Administrator in respect of the relevant Fund.

The Company shall pay fixed transaction fees to the Administrator in respect of all Funds which shall be charged at normal commercial rates. In addition, the Administrator shall be entitled to be reimbursed its reasonable vouched out-of-pocket expenses.

B. The Manager

First Trust Global Portfolios Management Limited has been appointed as manager of the Company (the “Manager”) pursuant to the Management Agreement. Under the terms of the Management Agreement, the Manager has responsibility for the management and administration of the Company affairs, subject to the overall supervision and control of the Directors. The Management Agreement between the Company and the Manager became effective on the 25 September 2019.

The Manager was incorporated as a private company limited by shares in Ireland under the Companies Act, under registration number 637071 on 6 November 2018 and is authorised by the Central Bank to act as a UCITS management company pursuant to the UCITS Regulations. The Manager’s main business is the provision of fund management services to UCITS. The Manager is a wholly owned subsidiary of First Trust Global Enterprises L.P. which is a limited partnership established under the laws of the State of Illinois in the United States of America.

The Manager is managed and supervised by its Board. The Board oversees the general management and conduct of all aspects of the Company’s business, including its compliance with its obligations under the UCITS Regulations, the Central Bank Regulations and the Central Bank’s Fund Management Company Guidance.

The Directors of the Manager are also the Directors of the Company. Under the Management Agreement, the Company will pay to the Manager in respect of each Fund, a management fee in the amount specified in the table below and overleaf, which shall be calculated and accrue daily and be payable monthly in arrears. The Company paid the equivalent of these fees to the Investment Manager prior to 25 September 2019 i.e. before the Management Agreement between the Company and the Manager became effective.

For the ETF Funds, the Manager is responsible for discharging all operational expenses, including but not limited to, fees and expenses of the Investment Manager, Depositary, Administrator, Distributor, Registrar and Directors, the costs of maintaining the Funds and any registration of the Funds with any governmental or regulatory authority; preparation, printing and posting of prospectuses, sales literature and reports to shareholders, regulatory fees of the Central Bank or stock exchange and other governmental agencies; marketing expenses; insurance premiums; fees and expenses for legal, audit and other services; paying for sub-licensing fees related to each Fund’s Index (where relevant) and any distribution fees or expenses but excluding interest, taxes, brokerage commissions and other expenses connected with execution of portfolio transactions, and extraordinary expenses.

| First Trust US Large Cap Core AlphaDEX® UCITS ETF | Management Fee as a Percentage of NAV of each Class |
|--|--|
| Class A | 0.75% |
| Class B | 0.75% |
| | |
| First Trust Emerging Markets AlphaDEX® UCITS ETF | |
| Class A | 0.80% |
| | |
| First Trust United Kingdom AlphaDEX® UCITS ETF | |
| Class A | 0.75% |
| Class B | 0.75% |
| | |
| First Trust Eurozone AlphaDEX® UCITS ETF | |
| Class A | 0.75% |
| Class B | 0.75% |

First Trust Global Funds plc

NOTES TO THE FINANCIAL STATEMENTS (continued)

For the financial period ended 30 June 2020

7. Significant Agreements and Operating Expenses (continued)

B. The Manager (continued)

| | |
|---|-------|
| First Trust Japan AlphaDEX® UCITS ETF | |
| Class A | 0.80% |
| | |
| First Trust US Equity Opportunities UCITS ETF | |
| Class A | 0.65% |
| | |
| First Trust Global Equity Income UCITS ETF | |
| Class A | 0.70% |
| Class B | 0.70% |
| | |
| First Trust Germany AlphaDEX® UCITS ETF | |
| Class A | 0.75% |
| | |
| First Trust US Equity Income UCITS ETF | |
| Class A | 0.65% |
| Class B | 0.65% |
| | |
| First Trust Switzerland AlphaDEX® UCITS ETF | |
| Class A | 0.75% |
| | |
| First Trust North American Energy Infrastructure Income UCITS Fund | |
| Class IA EUR (Hedged) | 0.80% |
| Class IA USD | 0.80% |
| Class II USD | 0.80% |
| Class KA GBP (Hedged) | 1.00% |
| Class KA USD | 1.00% |
| Class KI EUR (Hedged) | 1.00% |
| | |
| First Trust US Small Cap Core AlphaDEX® UCITS ETF | |
| Class A | 0.75% |
| | |
| First Trust FactorFX UCITS ETF | |
| Class A | 0.75% |
| Class B GBP (Hedged) | 0.75% |
| Class C EUR (Hedged) | 0.75% |
| | |
| First Trust Indxx Innovative Transaction & Process UCITS ETF | |
| Class A | 0.65% |
| | |
| First Trust Dow Jones Internet UCITS ETF | |
| Class A | 0.55% |
| | |
| First Cloud Computing UCITS ETF | |
| Class A | 0.60% |
| | |
| First Trust Low Duration Global Government Bond UCITS ETF | |
| Class C EUR | 0.55% |

First Trust Global Funds plc

NOTES TO THE FINANCIAL STATEMENTS (continued)

For the financial period ended 30 June 2020

7. Significant Agreements and Operating Expenses (continued)

B. The Manager (continued)

| | |
|--|-------|
| First Trust Capital Strength UCITS ETF* | |
| Class A | 0.60% |
| | |
| First Trust Value Line[®] Dividend Index UCITS ETF** | |
| Class A | 0.70% |
| | |
| First Trust NYSE Arca Biotechnology UCITS ETF*** | |
| Class A USD | 0.60% |
| | |
| First Trust Nasdaq Cybersecurity UCITS ETF**** | |
| Class A USD | 0.60% |
| | |

* First Trust Capital Strength UCITS ETF was launched on 27 January 2020.

** First Trust Value Line[®] Dividend Index UCITS ETF was launched on 12 February 2020.

*** First Trust NYSE Arca Biotechnology UCITS ETF was launched on 27 May 2020.

**** First Trust Nasdaq Cybersecurity UCITS ETF was launched on 27 May 2020.

The Manager will receive from US Large Cap ETF, Emerging Markets ETF, UK ETF, Eurozone ETF, Japan ETF, US Equity Opportunities ETF, Global ETF, Germany ETF, US Equity ETF, Switzerland ETF, NAEII UCITS Fund, US Small Cap ETF, FactorFX ETF, Indxx ETF, Dow Jones ETF, Cloud Computing ETF, Low Duration ETF, Capital Strength ETF, Value Line Dividend ETF, Biotechnology ETF and Cybersecurity ETF an annual management fee as disclosed in the table above based on each Fund's average daily net assets.

With respect to the US Large Cap ETF, UK ETF, Eurozone ETF, Japan ETF, Global ETF, Germany ETF, US Equity ETF, Switzerland ETF and Low Duration ETF there is a further 0.10% fee waiver from the annual management fees which shall expire on 18 May 2021.

In the event that a Fund's operational, establishment and/or registration expenses combined exceed the stated management fees, the Manager shall discharge any excess out of its own assets.

C. The Investment Manager

The Manager has appointed First Trust Advisors L.P. (the "Investment Manager") to act as Investment Manager for the Funds. The Investment Manager is a limited partnership with one limited partner, Grace Partners of DuPage L.P., and one general partner, The Charger Corporation.

Under the investment management agreement, the Manager will pay to the relevant Investment Manager an investment management fee, which shall be calculated and accrue daily and be payable monthly in arrears.

In addition, the Investment Manager shall be entitled to be reimbursed its reasonable vouched out-of-pocket expenses.

Out of the investment management fee, the respective Investment Manager/Sub-Investment Managers shall discharge the fees and reasonable out-of-pocket expenses of First Trust Global Portfolios Limited and First Trust Portfolios L.P. as distributors of the Company.

The management fees charged to the NAEII UCITS Fund, in respect of its investment in underlying investment funds, for the financial period amounted to €236 (30 June 2019: €465).

D. The Sub-Investment Managers

The Manager has appointed Energy Income Partners, LLC as a Sub-Investment Manager of the NAEII UCITS Fund and First Trust Global Portfolios Limited as a Sub-Investment Manager of the FactorFX ETF and the Low Duration ETF.

The relevant Sub-Investment Manager shall be liable to either the NAEII UCITS Fund, the FactorFX ETF or the Low Duration ETF and the Investment Manager for any losses, liabilities, actions, proceedings, claims, costs and expenses ("Losses") sustained by reason of its negligence, fraud, bad faith, reckless disregard or wilful default in respect of its obligations and duties under the sub-investment management agreements. The Investment Manager shall pay the fees and expenses of the Sub-Investment Managers out of its own fees.

First Trust Global Funds plc

NOTES TO THE FINANCIAL STATEMENTS (continued)

For the financial period ended 30 June 2020

7. Significant Agreements and Operating Expenses (continued)

D. The Sub-Investment Managers (continued)

First Trust Capital Partners, LLC, an affiliate of First Trust, owns, through a wholly-owned subsidiary, a 15% ownership interest in each of Energy Income Partners, LLC and EIP Partners, LLC an affiliate of Energy Income Partners, LLC.

First Trust Global Enterprises L.P., an affiliate of First Trust, has a 97% ownership interest in First Trust Global Portfolios Limited the Sub-Investment Manager of the FactorFX ETF and the Low Duration ETF.

E. Performance Fees

No performance fees are payable in respect of the Funds.

F. The Depositary

The Manager has appointed The Bank of New York Mellon SA/NV, Dublin Branch (the “Depositary”) to act as the Depositary to the Company.

The Depositary receives a fiduciary fee for its services in respect of the NAEII UCITS Fund at a rate of up to 0.025% per annum of the average NAV of the Fund, subject to a minimum fee of up to US\$17,500 per Fund per annum (plus VAT, if any). The fee shall accrue daily and be calculated and payable monthly in arrears. Minimum Depositary fees have been waived for three financial years from the launch date.

The Depositary shall also be entitled to receive transaction charges and sub-custodian fees which shall be charged at normal commercial rates. The Depositary is also entitled to reimbursement of its reasonable vouched out-of-pocket expenses.

The Manager will discharge the fees of the Depositary in respect of the US Large Cap ETF, Emerging Markets ETF, UK ETF, Eurozone ETF, Japan ETF, US Equity Opportunities ETF, Global ETF, Germany ETF, US Equity ETF, Switzerland ETF, US Small Cap ETF, FactorFX ETF, Indxx ETF, Dow Jones ETF, Cloud Computing ETF, Low Duration ETF, Capital Strength ETF, Value Line Dividend ETF, Biotechnology ETF and Cybersecurity ETF.

G. Expense Cap

The Manager has voluntarily undertaken to limit the aggregate annual operating expenses of the NAEII UCITS Fund for the financial period to: 1.00% of the average daily NAV of the Class IA share classes and Class II share classes and 1.25% of the average daily NAV of the Class KA share classes and Class KI share classes, excluding any performance fee, interest, taxes, brokerage fees and extraordinary expenses. The expenses above the cap as set out in the Statements of Comprehensive Income represent the expenses that the Manager has undertaken to discharge in order to meet the limits set out above. The expense cap shall remain in effect at least until 18 May 2021.

H. Other Fees

The Manager will discharge the fees and expenses of the registrar of the Funds. In addition to the fees and expenses the Funds incur directly, fees will also be payable by any investment funds in which the Funds invest. Please refer to Note 16 for more information.

8. Related Party and Connected Persons Transactions

Director Relationships

Mr. James A. Bowen is the Chief Executive Officer of First Trust Portfolios L.P. and its affiliate, First Trust Advisors L.P., which is the Investment Manager of the Company.

Mr. Andy Roggensack is President of First Trust Portfolios L.P. and its affiliate, First Trust Advisors L.P., which is the Investment Manager of the Company.

Mr. David G. McGarel is Chief Investment Officer and Chief Operating Officer of First Trust Portfolios L.P. and its affiliate, First Trust Advisors L.P., which is the Investment Manager of the Company.

Ms. Bronwyn Wright, Mr. Michael Boyce and Mr. Tom Coghlan are independent Directors to the Company.

The Directors shall be entitled to be paid a fee from the assets of the Company by way of remuneration for their services at a rate to be determined from time to time by the Directors and notified to the shareholders from time to time by the Directors, provided that the aggregate amount of each Directors’ remuneration in any one year effective 1 January 2020 shall not exceed €20,000 or other such

NOTES TO THE FINANCIAL STATEMENTS (continued)

For the financial period ended 30 June 2020

8. Related Party and Connected Persons Transactions (continued)

Director Relationships (continued)

maximum amount as may be determined by the Directors, and disclosed in the prospectuses or the Company's annual or interim financial statements. Effective until 31 December 2019 the aggregate amount of each Directors' remuneration in any one year could exceed €40,000 (or €45,000 for the person designated as the Director responsible for organisational effectiveness). The Directors will be entitled to be reimbursed by the Company for all reasonable disbursements and out-of-pocket expenses incurred by them. During the financial period ended 30 June 2020, Directors' fees of €30,000 (30 June 2019: €65,000) were paid by the Investment Manager for the Company to the independent Directors. Mr. James A. Bowen, Mr. Andy Roggensack and Mr. David G. McGarel are employees of the Investment Manager and do not receive a fee for their services as Directors.

Fees paid to First Trust Advisors L.P. in respect of the financial period ended 30 June 2020 were €nil (30 June 2019: €2,010,240), of which €nil was outstanding as at 30 June 2020 (31 December 2019: €nil).

Fees paid to First Trust Advisors L.P. ceased following the establishment of First Trust Global Portfolios Management Limited as the fees are now paid to First Trust Global Portfolios Management Limited.

Fees paid to First Trust Global Portfolios Management Limited in respect of the financial period ended 30 June 2020 were €1,982,938 (30 June 2019: €nil) of which €368,806 was outstanding as at 30 June 2020 (31 December 2019: €352,659).

The Directors are satisfied that:

(i) in accordance with the Central Bank UCITS Regulations, any transaction carried out between the Company or the Depositary and the delegates or sub-delegates of the Company or the Depositary (excluding any non-group company sub-custodians appointed by the Depositary) and any associated or group company of the Company, Depositary, delegate or sub-delegate ("connected persons") is conducted at arm's length and is in the best interests of the shareholders; and

(ii) there are arrangements, evidenced by written procedures, in place to ensure these obligations are applied to all connected persons transactions and that all transactions with connected persons entered into during the financial period complied with the obligations.

The Directors have documented how the Company has complied with these obligations during the financial period and the rationale for being satisfied that the transactions conform to these requirements.

Although not deemed to be related parties under FRS 102 as they do not exercise significant influence over the activities of the Company, Regulation 43 of the Central Bank UCITS Regulations also deems a "Depositary" and its "associated or group companies" to be connected parties to the Company. As such, the Depositary and the Administrator are connected parties to the Company.

During the financial period, €4,534 and €23,453 (30 June 2019: €4,053 and €17,987) fees were earned for provision of depositary and administration services to the Company as disclosed in the Statements of Comprehensive Income. The Administrator was selected by the Company to execute foreign exchange transactions and purchase and sell securities on behalf of the Funds. The terms of these transactions were conducted by the Company at arm's length and in the best interests of the shareholders of the Company.

9. Global Exposure

The Company employs a risk-management process which enables them to monitor and measure at any time the risk of the positions and their contribution to the overall risk profile of the Funds. The Investment Manager/Sub-Investment Managers and the Company will employ, if applicable, a process for accurate and independent assessment of the value of any over the counter derivative instrument. The Investment Manager/Sub-Investment Managers will apply the commitment approach with respect to the determination of the global exposure of the Funds.

10. Soft Commissions

The Sub-Investment Manager, Energy Income Partners, LLC ("EIP") participates in soft commission arrangements with brokerage firms. The total amount of brokerage commissions paid to brokers during the financial period ending 30 June 2020 was US\$4,605 (31 December 2019: US\$5,565). Of the amount of aggregate brokerage commissions paid during the financial period ended 30 June 2020, US\$270 (31 December 2019: US\$442) of such broker commissions were paid by the Fund to brokers who provide research services or brokerage services to EIP and its affiliates. To the extent that the Sub-Investment Manager uses soft commissions to pay for research and brokerage services, such use is limited to use for those services that fall within the safe harbour under Section 28(e) of the U.S. Securities Exchange Act of 1934, as amended.

There were no soft commission agreements entered into by the Investment Manager or the Sub-Investment Manager, First Trust Global Portfolios Limited, on behalf of the other Funds during the financial period ended 30 June 2020 and financial year ended 31 December 2019.

First Trust Global Funds plc

NOTES TO THE FINANCIAL STATEMENTS (continued)

For the financial period ended 30 June 2020

11. Exchange Rates

The market value of investments and other assets in currencies other than the functional currency of each Fund have been translated at the exchange rate as at the close of business on 30 June 2020 and on 31 December 2019.

As at 30 June 2020, the exchange rates for the Company, Eurozone ETF, Germany ETF and Low Duration ETF were as follows:

30 June 2020

| | |
|---------------------------|--------------------------|
| EUR 1 = AUD 1.631306 | EUR 1 = KRW 1,351.005772 |
| EUR 1 = CAD 1.529770 | EUR 1 = MXN 25.953141 |
| EUR 1 = CLP 921.673848 | EUR 1 = NOK 10.835197 |
| EUR 1 = CZK 26.642987 | EUR 1 = NZD 1.744705 |
| EUR 1 = DKK 7.453277 | EUR 1 = PEN 3.971003 |
| EUR 1 = GBP 0.909008 | EUR 1 = PLN 4.442914 |
| EUR 1 = HUF 354.446505 | EUR 1 = RON 4.839833 |
| EUR 1 = IDR 16,044.505954 | EUR 1 = SEK 10.464185 |
| EUR 1 = ILS 3.887238 | EUR 1 = SGD 1.566858 |
| EUR 1 = JPY 121.173257 | EUR 1 = USD 1.123171 |

As at 30 June 2020, the exchange rates for US Large Cap ETF, Emerging Markets ETF, US Equity Opportunities ETF, Global ETF, US Equity ETF, US Small Cap ETF, FactorFX ETF, Indxx ETF, Dow Jones ETF, Cloud Computing ETF, Capital Strength ETF, Value Line Dividend ETF, Biotechnology ETF and Cybersecurity ETF were as follows:

30 June 2020

| | |
|---------------------------|--------------------------|
| USD 1 = AED 3.673155 | USD 1 = JPY 107.884995 |
| USD 1 = AUD 1.452412 | USD 1 = KRW 1,202.849992 |
| USD 1 = BRL 5.490814 | USD 1 = MXN 23.107033 |
| USD 1 = CAD 1.362010 | USD 1 = MYR 4.285003 |
| USD 1 = CHF 0.947556 | USD 1 = NOK 9.646973 |
| USD 1 = CLP 820.600032 | USD 1 = NZD 1.553375 |
| USD 1 = CNY 7.074094 | USD 1 = PEN 3.535529 |
| USD 1 = COP 3,739.280309 | USD 1 = PHP 49.825024 |
| USD 1 = DKK 6.635926 | USD 1 = PLN 3.955690 |
| USD 1 = EGP 16.140013 | USD 1 = RUB 71.254411 |
| USD 1 = EUR 0.890337 | USD 1 = SEK 9.316648 |
| USD 1 = GBP 0.809323 | USD 1 = SGD 1.395031 |
| USD 1 = HKD 7.750445 | USD 1 = THB 30.907494 |
| USD 1 = HUF 315.576724 | USD 1 = TRY 6.854726 |
| USD 1 = IDR 14,285.012140 | USD 1 = TWD 29.504492 |
| USD 1 = ILS 3.460950 | USD 1 = ZAR 17.375000 |
| USD 1 = INR 75.503763 | |

As at 30 June 2020, the exchange rates for NAEII UCITS Fund were as follows*:

30 June 2020

| | |
|----------------------|----------------------|
| USD 1 = CAD 1.357598 | USD 1 = GBP 0.807037 |
| USD 1 = CHF 0.947422 | USD 1 = NOK 9.625293 |
| USD 1 = EUR 0.890082 | |

* Exchange rate obtained at 16:00 EST.

As at 30 June 2020, the exchange rates for the UK ETF were as follows:

30 June 2020

| | |
|----------------------|----------------------|
| GBP 1 = EUR 1.100100 | GBP 1 = USD 1.235600 |
|----------------------|----------------------|

First Trust Global Funds plc

NOTES TO THE FINANCIAL STATEMENTS (continued)

For the financial period ended 30 June 2020

11. Exchange Rates (continued)

As at 30 June 2020, the exchange rates for the Japan ETF were as follows:

30 June 2020

JPY 1 = EUR 0.008253

As at 30 June 2020, the exchange rates for the Switzerland ETF were as follows:

30 June 2020

CHF 1 = EUR 0.939614

The average exchange rates for the Company for the financial period ended 30 June 2020 were as follows:

30 June 2020

EUR 1 = CHF 1.063925

EUR 1 = JPY 119.256770

EUR 1 = GBP 0.874567

EUR 1 = USD 1.101580

As at 31 December 2019, the exchange rates for the Company, Eurozone ETF, Germany ETF and Low Duration ETF were as follows:

31 December 2019

EUR 1 = AUD 1.596806

EUR 1 = JPY 121.985469

EUR 1 = CAD 1.455558

EUR 1 = PEN 3.716616

EUR 1 = CHF 1.086977

EUR 1 = PLN 4.251186

EUR 1 = CLP 844.048382

EUR 1 = RON 4.786138

EUR 1 = DKK 7.472335

EUR 1 = SEK 10.507541

EUR 1 = GBP 0.847314

EUR 1 = SGD 1.509320

EUR 1 = HUF 330.703906

EUR 1 = USD 1.122479

EUR 1 = ILS 3.877012

As at 31 December 2019, the exchange rates for US Large Cap ETF, Emerging Markets ETF, US Equity Opportunities ETF, Global ETF, US Equity ETF, US Small Cap ETF, FactorFX ETF, Indxx ETF, Dow Jones ETF and Cloud Computing ETF were as follows:

31 December 2019

USD 1 = AUD 1.422570

USD 1 = JPY 108.675033

USD 1 = BRL 4.022684

USD 1 = KRW 1,156.450047

USD 1 = CAD 1.296735

USD 1 = MXN 18.884016

USD 1 = CHF 0.968371

USD 1 = MYR 4.090508

USD 1 = CLP 751.950104

USD 1 = NOK 8.787281

USD 1 = CNY 6.965729

USD 1 = NZD 1.482242

USD 1 = COP 3,281.500661

USD 1 = PEN 3.311078

USD 1 = DKK 6.656992

USD 1 = PHP 50.645027

USD 1 = EGP 16.050009

USD 1 = PLN 3.787318

USD 1 = EUR 0.890885

USD 1 = RUB 62.111229

USD 1 = GBP 0.754859

USD 1 = SEK 9.361012

USD 1 = HKD 7.791810

USD 1 = SGD 1.344631

USD 1 = HUF 294.619173

USD 1 = THB 29.953765

USD 1 = IDR 13,882.500472

USD 1 = TRY 5.951010

USD 1 = ILS 3.453972

USD 1 = TWD 29.977015

USD 1 = INR 71.378185

USD 1 = ZAR 13.983506

As at 31 December 2019, the exchange rates for NAEII UCITS Fund were as follows*:

31 December 2019

USD 1 = CAD 1.298543

USD 1 = EUR 0.891514

USD 1 = CHF 0.967764

USD 1 = GBP 0.754945

* Exchange rate obtained at 16:00 EST.

As at 31 December 2019, the exchange rates for the UK ETF were as follows:

31 December 2019

GBP 1 = EUR 1.180200

GBP 1 = USD 1.324750

First Trust Global Funds plc

NOTES TO THE FINANCIAL STATEMENTS (continued)

For the financial period ended 30 June 2020

11. Exchange Rates (continued)

As at 31 December 2019, the exchange rates for the Japan ETF were as follows:

31 December 2019

JPY 1 = EUR 0.0081977

As at 31 December 2019, the exchange rates for the Switzerland ETF were as follows:

31 December 2019

CHF 1 = EUR 0.919983

The average exchange rates for the Company for the financial year ended 31 December 2019 were as follows:

31 December 2019

EUR 1 = CHF 1.112357

EUR 1 = JPY 122.035796

EUR 1 = GBP 0.876925

EUR 1 = USD 1.119398

12. Segregated Liability

The Company was incorporated as an umbrella fund with segregated liability between sub-funds in accordance with the Companies Act and as such as a matter of Irish law the assets of a sub-fund will not be exposed to the liabilities of the Company's other sub-funds. Each Fund of the Company will be responsible for paying its fees and expenses regardless of the level of its profitability. Fees and expenses, that are not specific to a sub-fund/sub-funds, are allocated pro-rata based on net assets across the sub-funds. Notwithstanding the foregoing, there can be no assurance that, should an action be brought against the Company in the courts of another jurisdiction, the segregated nature of the Funds would necessarily be upheld.

13. Contingent Liabilities and Commitments

There were no significant contingent liabilities or commitments as at 30 June 2020 or 31 December 2019 other than those disclosed in the financial statements.

14. Significant Events during the Financial Period

On 14 January 2020, an updated prospectus for the ETF Funds, adding Class A Shares to the First Trust Value Line® Dividend Index UCITS ETF was approved by the Central Bank.

On 27 January 2020, First Trust Capital Strength UCITS ETF was launched.

On 12 February 2020, First Trust Value Line® Dividend Index UCITS ETF was launched.

On 30 April 2020, updated prospectuses for the ETF Funds and the UCITS Funds, adding First Trust Nasdaq Cybersecurity UCITS ETF were approved by the Central Bank.

On 3 December 2019, the Board approved a proposed conversion from settling of shares of the exchange-traded funds of the Company in the Crest central securities depository to an international central securities depository ("ICSD") settlement model. On 29 January 2020, the shareholders in the Funds approved a scheme of arrangement to enable this conversion. The conversion to the ICSD settlement model took effect on 15 May 2020. As a result, with effect from 15 May 2020, shares are settled through the ICSD and Computershare Investor Services (Ireland) Limited ceased to act as registrar of the Funds.

On 27 May 2020, First Trust NYSE Arca Biotechnology UCITS ETF and First Trust Nasdaq Cybersecurity UCITS ETF were launched.

The Covid-19 pandemic is causing worldwide disruption and significant financial market and social dislocation. The ultimate extent of the effect of this on the Company and the NAV of each of the Funds is uncertain. The Investment Manager performs a risk management review on a regular basis to monitor the impact of Covid-19 on the Company and each of its Funds.

15. Significant Events after the Financial Period End Date

Effective 22 July 2020, First Trust North American Energy Infrastructure Income UCITS Fund was terminated and an application will shortly be made to the Central Bank to revoke its approval.

On 5 August 2020, the Central Bank revoked its approval of the First Trust Tactical High Yield UCITS Fund.

First Trust Global Funds plc

NOTES TO THE FINANCIAL STATEMENTS (continued)

For the financial period ended 30 June 2020

15. Significant Events after the Financial Period End Date (continued)

Up to the date of approval of these financial statements there were no other significant events after 30 June 2020 affecting the Company which would require adjustment to or disclosure in these financial statements.

16. Management Fees on Collective Investment Schemes

| Exchange Traded Fund Name | Annual Management fees in % |
|--|-----------------------------|
| Blackrock Institutional Cash Series Plc - Institutional US Treasury Fund | 0.20 |
| Fidelity Institutional Liquidity Fund Plc | 0.15 |
| Invesco Short-Term Investments Company (Global Series) plc - US Dollar Liquidity Portfolio | 0.20 |

| Money Market Fund Name | Annual Management fees in % |
|--|-----------------------------|
| Federated International Funds Plc - Short Term US Prime Fund | 0.20 |

17. The UK's Withdrawal from the EU

On 31 January 2020 the United Kingdom ("UK") left the European Union ("EU") ("Brexit"). The UK and the EU agreed a transition period from 31 January 2020 to 31 December 2020 (the "Transition Period"), during which the UK will generally continue to apply EU law.

Notwithstanding the above, the UK's future economic and political relationship with the EU (and with other non-EU countries by agreement) continues to remain uncertain. This uncertainty is likely to generate further global currency and asset price volatility. This may negatively impact the returns of a Fund and its investments resulting in greater costs if a Fund decides to employ currency hedging policies. Ongoing uncertainty could adversely impact the general economic outlook and as such, this may impact negatively on the ability of the Company to execute its strategies effectively, and may also result in increased costs to the Company.

It is possible that there will be more divergence between UK and EU regulations post-Brexit, limiting what cross-border activities can take place. However it is unlikely to affect a Fund's ability to receive portfolio management services. At the date of the most recent Prospectuses of the Company, the Funds continue to be recognised by the FCA and can be marketed to UK investors.

The nature and extent of the impact of any Brexit related changes are uncertain, but may be significant.

Depending on the outcome of the Brexit negotiations, it may be necessary for the Company to put in place additional contractual measures with our affiliates and service providers to allow for the transfer and continued processing of personal data in the UK. The manner in which an investor's personal data is used will not change.

18. General Data Protection Regulation (GDPR) Tax Information

The Fund hereby provides the following data protection information notice to all shareholders in the Fund either as at 31 December 2015 or at any point of time since this date.

For the avoidance of doubt, this notice applies equally to any shareholders that have ceased to hold shares in the Fund since 1 January 2016. Furthermore, it should be noted that this notice may be applicable to Controlling Persons of certain shareholders.

The Fund hereby confirm that they intend to take such steps as may be required to satisfy any obligations imposed by (i) the OECD's Standard for Automatic Exchange of Financial Account Information in Tax Matters ("the Standard"), which therein contains the Common Reporting Standard ("CRS"), as applied in Ireland by means of the relevant international legal framework and Irish tax legislation and (ii) EU Council Directive 2014/107/EU, amending Directive 2011/16/EU as regards mandatory automatic exchange information in the field of taxation ("DAC2"), as applied in Ireland by means of the relevant Irish tax legislation, so as to ensure compliance or deemed compliance (as the case may be) with the Standard/CRS and the DAC2 from 1 January 2016.

In this regard, the Manager on behalf of the Fund is obliged under Section 891F and Section 891G of the Irish Taxes Consolidation Act, 1997 (as amended) and regulations made pursuant to those sections to collect certain information about each shareholder's tax arrangements (and also collect information in relation to relevant Controlling Persons of specific shareholders).

In certain circumstances, the Manager on behalf of the Fund may be legally obliged to share this information and other financial information with respect to a shareholder's interests in the Fund with the Irish Revenue Commissioners (and, in particular situations, also share information in relation to relevant Controlling Persons of specific shareholders). In turn, and to the extent the account has been identified as a Reportable Account, the Irish Revenue Commissioners will exchange this information with the country of residence of the Reportable Person(s) in respect of that Reportable Account.

NOTES TO THE FINANCIAL STATEMENTS (continued)

For the financial period ended 30 June 2020

18. General Data Protection Regulation (GDPR) Tax Information (continued)

In particular, information that may be reported in respect of a shareholder (and relevant Controlling Persons, if applicable) includes name, address, date of birth, place of birth, account number, account balance or value at year end (or, if the account was closed during such year, the balance or value at the date of closure of the account), any payments (including redemption and dividend/interest payments) made with respect to the account during the calendar year, tax residency(ies) and tax identification number(s).

19. Approval of the Financial Statements

The Directors authorised the financial statements for issue on 12 August 2020.

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS

First Trust US Large Cap Core AlphaDEX[®] UCITS ETF

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---|--|--------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing | | | |
| Common Stock (31 December 2019: US\$155,669,570, 99.84%) | | | |
| Basic Materials (31 December 2019: US\$7,083,854, 4.54%) | | | |
| 425 | Air Products & Chemicals Inc | 102,620 | 0.09 |
| 4,627 | Celanese Corp - Class A | 399,495 | 0.33 |
| 7,469 | DuPont de Nemours Inc | 396,828 | 0.33 |
| 3,118 | FMC Corp | 310,615 | 0.26 |
| 25,155 | Freeport-McMoRan Inc | 291,043 | 0.24 |
| 832 | International Flavors & Fragrances Inc | 101,887 | 0.09 |
| 10,909 | International Paper Co | 384,106 | 0.32 |
| 8,553 | LyondellBasell Industries NV | 562,103 | 0.47 |
| 9,375 | Newmont Corp | 578,813 | 0.48 |
| 11,785 | Nucor Corp | 488,017 | 0.41 |
| 2,031 | PPG Industries Inc | 215,408 | 0.18 |
| 370 | Sherwin-Williams Co/The | 213,805 | 0.18 |
| Total Basic Materials | | 4,044,740 | 3.38 |
| Communications (31 December 2019: US\$10,650,036, 6.83%) | | | |
| 292 | Alphabet Inc - Class A | 414,071 | 0.35 |
| 218 | Amazon.com Inc | 601,423 | 0.50 |
| 419 | Arista Networks Inc | 88,002 | 0.07 |
| 11,650 | AT&T Inc | 352,179 | 0.30 |
| 1,821 | CDW Corp/DE | 211,564 | 0.18 |
| 4,319 | Cisco Systems Inc | 201,438 | 0.17 |
| 9,878 | Comcast Corp | 385,044 | 0.32 |
| 12,400 | Corning Inc | 321,160 | 0.27 |
| 21,836 | Discovery Inc | 460,740 | 0.39 |
| 21,235 | DISH Network Corp - Class A | 732,820 | 0.61 |
| 2,824 | eBay Inc | 148,119 | 0.12 |
| 4,526 | Expedia Group Inc | 372,037 | 0.31 |
| 1,527 | Facebook Inc - Class A | 346,736 | 0.29 |
| 1,303 | FactSet Research Systems Inc | 427,996 | 0.36 |
| 10,778 | Fox Corp | 289,066 | 0.24 |
| 1,487 | GoDaddy Inc - Class A | 109,042 | 0.09 |
| 767 | Liberty Broadband Corp | 95,077 | 0.08 |
| 639 | Motorola Solutions Inc | 89,543 | 0.08 |
| 1,130 | Netflix Inc | 514,195 | 0.43 |
| 22,688 | NortonLifeLock Inc | 449,903 | 0.38 |
| 3,472 | Okta Inc | 695,198 | 0.58 |
| 3,093 | Omnicom Group Inc | 168,878 | 0.14 |
| 1,941 | Roku Inc | 226,185 | 0.19 |
| 34,372 | Sirius XM Holdings Inc | 201,764 | 0.17 |
| 7,140 | Snap Inc | 167,719 | 0.14 |
| 3,036 | T-Mobile US Inc | 316,199 | 0.26 |
| 1,320 | Trade Desk Inc/The - Class A | 536,580 | 0.45 |
| 943 | VeriSign Inc | 195,041 | 0.16 |
| 4,740 | Verizon Communications Inc | 261,316 | 0.22 |
| 30,299 | ViacomCBS Inc - Class B | 706,573 | 0.59 |
| 1,758 | Walt Disney Co/The | 196,035 | 0.16 |
| Total Communications | | 10,281,643 | 8.60 |
| Consumer, Cyclical (31 December 2019: US\$19,946,478, 12.79%) | | | |
| 5,173 | Aptiv Plc | 403,080 | 0.34 |
| 12,754 | Aramark | 287,858 | 0.24 |
| 100 | AutoZone Inc | 112,812 | 0.09 |
| 5,958 | Best Buy Co Inc | 519,955 | 0.43 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust US Large Cap Core AlphaDEX[®] UCITS ETF (continued)

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---|--------------------------------------|--------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing (continued) | | | |
| Common Stock (31 December 2019: US\$155,669,570, 99.84%) (continued) | | | |
| Consumer, Cyclical (31 December 2019: US\$19,946,478, 12.79%) (continued) | | | |
| 1,072 | Burlington Stores Inc | 211,109 | 0.18 |
| 1,577 | CarMax Inc | 141,220 | 0.12 |
| 32,232 | Carnival Corp | 529,249 | 0.44 |
| 260 | Chipotle Mexican Grill Inc - Class A | 273,614 | 0.23 |
| 2,477 | Copart Inc | 206,260 | 0.17 |
| 3,137 | Cummins Inc | 543,517 | 0.45 |
| 6,236 | Darden Restaurants Inc | 472,502 | 0.40 |
| 14,879 | Delta Air Lines Inc | 417,356 | 0.35 |
| 2,811 | Dollar General Corp | 535,524 | 0.45 |
| 1,156 | Dollar Tree Inc | 107,138 | 0.09 |
| 1,310 | Domino's Pizza Inc | 483,966 | 0.40 |
| 12,485 | DR Horton Inc | 692,293 | 0.58 |
| 8,150 | Fastenal Co | 349,146 | 0.29 |
| 35,155 | Ford Motor Co | 213,742 | 0.18 |
| 20,428 | General Motors Co | 516,828 | 0.43 |
| 2,522 | Genuine Parts Co | 219,313 | 0.18 |
| 2,372 | Hasbro Inc | 177,781 | 0.15 |
| 909 | Home Depot Inc/The | 227,714 | 0.19 |
| 5,997 | Las Vegas Sands Corp | 273,103 | 0.23 |
| 11,112 | Lennar Corp | 684,721 | 0.57 |
| 16,557 | LKQ Corp | 433,793 | 0.36 |
| 35,974 | MGM Resorts International | 604,363 | 0.51 |
| 2,052 | NIKE Inc | 201,199 | 0.17 |
| 38,731 | Norwegian Cruise Line Holdings Ltd | 636,350 | 0.53 |
| 6,944 | PACCAR Inc | 519,758 | 0.43 |
| 19,018 | PulteGroup Inc | 647,183 | 0.54 |
| 1,951 | Ross Stores Inc | 166,303 | 0.14 |
| 13,195 | Royal Caribbean Cruises Ltd | 663,709 | 0.56 |
| 11,921 | Southwest Airlines Co | 407,460 | 0.34 |
| 1,291 | Starbucks Corp | 95,005 | 0.08 |
| 3,653 | Target Corp | 438,104 | 0.37 |
| 810 | Tesla Inc | 874,646 | 0.73 |
| 5,327 | TJX Cos Inc/The | 269,333 | 0.23 |
| 1,004 | Tractor Supply Co | 132,317 | 0.11 |
| 1,450 | Ulta Beauty Inc | 294,959 | 0.25 |
| 13,455 | United Airlines Holdings Inc | 465,678 | 0.39 |
| 3,140 | VF Corp | 191,352 | 0.16 |
| 7,423 | Walgreens Boots Alliance Inc | 314,661 | 0.26 |
| 747 | Walmart Inc | 89,476 | 0.08 |
| 683 | WW Grainger Inc | 214,571 | 0.18 |
| Total Consumer, Cyclical | | 16,260,021 | 13.60 |
| Consumer, Non-cyclical (31 December 2019: US\$28,275,897, 18.14%) | | | |
| 3,228 | Abbott Laboratories | 295,136 | 0.25 |
| 3,343 | AbbVie Inc | 328,216 | 0.27 |
| 4,728 | Alexion Pharmaceuticals Inc | 530,671 | 0.44 |
| 3,900 | Alnylam Pharmaceuticals Inc | 577,629 | 0.48 |
| 1,256 | Amgen Inc | 296,240 | 0.25 |
| 1,122 | Anthem Inc | 295,064 | 0.25 |
| 7,240 | Archer-Daniels-Midland Co | 288,876 | 0.24 |
| 621 | Automatic Data Processing Inc | 92,461 | 0.08 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust US Large Cap Core AlphaDEX[®] UCITS ETF (continued)

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---|--|--------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing (continued) | | | |
| Common Stock (31 December 2019: US\$155,669,570, 99.84%) (continued) | | | |
| Consumer, Non-cyclical (31 December 2019: US\$28,275,897, 18.14%) (continued) | | | |
| 3,137 | Baxter International Inc | 270,096 | 0.23 |
| 739 | Becton Dickinson and Co | 176,821 | 0.15 |
| 1,073 | Biogen Inc | 287,081 | 0.24 |
| 4,019 | BioMarin Pharmaceutical Inc | 495,703 | 0.42 |
| 6,184 | Booz Allen Hamilton Holding Corp - Class A | 481,053 | 0.40 |
| 3,046 | Bristol-Myers Squibb Co | 179,105 | 0.15 |
| 1,529 | Brown-Forman Corp | 97,336 | 0.08 |
| 1,438 | Cigna Corp | 269,841 | 0.23 |
| 3,837 | Coca-Cola Co/The | 171,437 | 0.14 |
| 5,787 | Conagra Brands Inc | 203,529 | 0.17 |
| 616 | Cooper Cos Inc/The | 174,722 | 0.15 |
| 723 | CoStar Group Inc | 513,814 | 0.43 |
| 4,293 | CVS Health Corp | 278,916 | 0.23 |
| 1,227 | Danaher Corp | 216,970 | 0.18 |
| 2,232 | DaVita Inc | 176,641 | 0.15 |
| 1,577 | DexCom Inc | 639,316 | 0.54 |
| 2,701 | Edwards Lifesciences Corp | 186,666 | 0.16 |
| 1,836 | Eli Lilly and Co | 301,434 | 0.25 |
| 711 | Equifax Inc | 122,207 | 0.10 |
| 1,066 | Estee Lauder Cos Inc/The - Class A | 201,133 | 0.17 |
| 1,609 | General Mills Inc | 99,195 | 0.08 |
| 1,135 | Gilead Sciences Inc | 87,327 | 0.07 |
| 945 | HCA Healthcare Inc | 91,722 | 0.08 |
| 3,361 | Henry Schein Inc | 196,249 | 0.16 |
| 1,922 | Hershey Co/The | 249,130 | 0.21 |
| 1,820 | Hormel Foods Corp | 87,851 | 0.07 |
| 541 | Humana Inc | 209,773 | 0.18 |
| 1,051 | IDEXX Laboratories Inc | 346,998 | 0.29 |
| 311 | Illumina Inc | 115,179 | 0.10 |
| 2,319 | Incyte Corp | 241,106 | 0.20 |
| 2,562 | Insulet Corp | 497,694 | 0.42 |
| 343 | Intuitive Surgical Inc | 195,452 | 0.16 |
| 1,530 | J M Smucker Co/The | 161,889 | 0.14 |
| 1,295 | Johnson & Johnson | 182,116 | 0.15 |
| 6,863 | Kraft Heinz Co/The | 218,861 | 0.18 |
| 8,456 | Kroger Co/The | 286,236 | 0.24 |
| 2,687 | Laboratory Corp of America Holdings | 446,338 | 0.37 |
| 1,021 | MarketAxess Holdings Inc | 511,439 | 0.43 |
| 601 | McCormick & Co Inc/MD | 107,825 | 0.09 |
| 941 | Medtronic Plc | 86,290 | 0.07 |
| 3,310 | Merck & Co Inc | 255,962 | 0.21 |
| 6,529 | Molson Coors Beverage Co - Class B | 224,336 | 0.19 |
| 1,695 | Mondelez International Inc | 86,665 | 0.07 |
| 6,036 | Monster Beverage Corp | 418,416 | 0.35 |
| 1,606 | Moody's Corp | 441,216 | 0.37 |
| 22,776 | Mylan NV | 366,238 | 0.31 |
| 2,660 | PayPal Holdings Inc | 463,452 | 0.39 |
| 2,121 | PepsiCo Inc | 280,523 | 0.24 |
| 10,404 | Pfizer Inc | 340,211 | 0.28 |
| 1,164 | Philip Morris International Inc | 81,550 | 0.07 |
| 772 | Procter & Gamble Co/The | 92,308 | 0.08 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust US Large Cap Core AlphaDEX[®] UCITS ETF (continued)

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---|--|--------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing (continued) | | | |
| Common Stock (31 December 2019: US\$155,669,570, 99.84%) (continued) | | | |
| Consumer, Non-cyclical (31 December 2019: US\$28,275,897, 18.14%) (continued) | | | |
| 4,229 | Quest Diagnostics Inc | 481,937 | 0.40 |
| 174 | Regeneron Pharmaceuticals Inc | 108,515 | 0.09 |
| 2,306 | ResMed Inc | 442,752 | 0.37 |
| 1,386 | S&P Global Inc | 456,659 | 0.38 |
| 3,679 | Seattle Genetics Inc | 625,136 | 0.52 |
| 3,242 | Square Inc | 340,215 | 0.28 |
| 1,861 | Sysco Corp | 101,722 | 0.09 |
| 898 | Thermo Fisher Scientific Inc | 325,381 | 0.27 |
| 2,566 | TransUnion | 223,345 | 0.19 |
| 5,868 | Tyson Foods Inc - Class A | 350,378 | 0.29 |
| 4,125 | United Rentals Inc | 614,790 | 0.51 |
| 340 | UnitedHealth Group Inc | 100,283 | 0.08 |
| 4,284 | Universal Health Services Inc | 397,941 | 0.33 |
| 827 | Varian Medical Systems Inc | 101,324 | 0.09 |
| 1,827 | Verisk Analytics Inc - Class A | 310,955 | 0.26 |
| 1,784 | Vertex Pharmaceuticals Inc | 517,913 | 0.43 |
| 2,788 | West Pharmaceutical Services Inc | 633,350 | 0.53 |
| 2,520 | Zimmer Biomet Holdings Inc | 300,787 | 0.25 |
| 2,164 | Zoetis Inc | 296,555 | 0.25 |
| Total Consumer, Non-cyclical | | 22,347,599 | 18.69 |
| Energy (31 December 2019: US\$10,013,427, 6.42%) | | | |
| 24,257 | Baker Hughes Co - Class A | 373,315 | 0.31 |
| 4,687 | Chevron Corp | 418,221 | 0.35 |
| 5,944 | Concho Resources Inc | 306,116 | 0.26 |
| 13,782 | ConocoPhillips | 579,120 | 0.48 |
| 55,562 | Continental Resources Inc/OK | 974,002 | 0.81 |
| 16,202 | Diamondback Energy Inc | 677,568 | 0.57 |
| 11,818 | EOG Resources Inc | 598,700 | 0.50 |
| 11,180 | Exxon Mobil Corp | 499,969 | 0.42 |
| 12,394 | Halliburton Co | 160,874 | 0.13 |
| 17,972 | Marathon Petroleum Corp | 671,793 | 0.56 |
| 29,326 | Occidental Petroleum Corp | 536,666 | 0.45 |
| 19,463 | ONEOK Inc | 646,561 | 0.54 |
| 7,912 | Phillips 66 | 568,873 | 0.48 |
| 6,051 | Pioneer Natural Resources Co | 591,183 | 0.49 |
| 9,358 | Valero Energy Corp | 550,437 | 0.46 |
| 18,000 | Williams Cos Inc/The | 342,360 | 0.29 |
| Total Energy | | 8,495,758 | 7.10 |
| Financial (31 December 2019: US\$35,865,443, 23.00%) | | | |
| 7,439 | Aflac Inc | 268,027 | 0.22 |
| 16,049 | AGNC Investment Corp (REIT) | 207,032 | 0.17 |
| 619 | Alexandria Real Estate Equities Inc (REIT) | 100,433 | 0.08 |
| 307 | Alleghany Corp | 150,166 | 0.13 |
| 3,702 | Allstate Corp/The | 359,057 | 0.30 |
| 23,534 | Ally Financial Inc | 466,679 | 0.39 |
| 991 | American Express Co | 94,343 | 0.08 |
| 14,004 | American International Group Inc | 436,645 | 0.37 |
| 780 | American Tower Corp (REIT) | 201,661 | 0.17 |
| 1,657 | Ameriprise Financial Inc | 248,616 | 0.21 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust US Large Cap Core AlphaDEX[®] UCITS ETF (continued)

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---|--|--------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing (continued) | | | |
| Common Stock (31 December 2019: US\$155,669,570, 99.84%) (continued) | | | |
| Financial (31 December 2019: US\$35,865,443, 23.00%) (continued) | | | |
| 7,603 | Apollo Global Management Inc - Class A | 379,542 | 0.32 |
| 2,980 | Arch Capital Group Ltd | 85,377 | 0.07 |
| 11,997 | Bank of America Corp | 284,929 | 0.24 |
| 10,083 | Bank of New York Mellon Corp/The | 389,708 | 0.33 |
| 2,322 | Berkshire Hathaway Inc - Class B | 414,500 | 0.35 |
| 1,862 | Blackstone Group Inc/The | 105,501 | 0.09 |
| 11,720 | Brown & Brown Inc | 477,707 | 0.40 |
| 8,419 | Capital One Financial Corp | 526,945 | 0.44 |
| 11,764 | Carlyle Group Inc/The (Units) | 328,216 | 0.27 |
| 9,005 | CBRE Group Inc - Class A | 407,206 | 0.34 |
| 1,520 | Chubb Ltd | 192,462 | 0.16 |
| 5,626 | Cincinnati Financial Corp | 360,233 | 0.30 |
| 8,063 | Citigroup Inc | 412,019 | 0.35 |
| 18,054 | Citizens Financial Group Inc | 455,683 | 0.38 |
| 982 | CME Group Inc | 159,614 | 0.13 |
| 2,352 | Crown Castle International Corp (REIT) | 393,607 | 0.33 |
| 2,445 | Digital Realty Trust Inc (REIT) | 347,459 | 0.29 |
| 9,520 | Discover Financial Services | 476,857 | 0.40 |
| 5,244 | Duke Realty Corp (REIT) | 185,585 | 0.16 |
| 544 | Equinix Inc (REIT) | 382,051 | 0.32 |
| 1,477 | Equity LifeStyle Properties Inc (REIT) | 92,283 | 0.08 |
| 1,765 | Everest Re Group Ltd | 363,943 | 0.30 |
| 886 | Extra Space Storage Inc (REIT) | 81,840 | 0.07 |
| 17,062 | Fidelity National Financial Inc | 523,121 | 0.44 |
| 22,868 | Fifth Third Bancorp | 440,895 | 0.37 |
| 1,032 | First Republic Bank/CA | 109,382 | 0.09 |
| 25,434 | Franklin Resources Inc | 533,351 | 0.45 |
| 2,359 | Globe Life Inc | 175,109 | 0.15 |
| 1,648 | Goldman Sachs Group Inc/The | 325,678 | 0.27 |
| 38,450 | Host Hotels & Resorts Inc (REIT) | 414,875 | 0.35 |
| 41,363 | Huntington Bancshares Inc/OH | 373,715 | 0.31 |
| 2,103 | Intercontinental Exchange Inc | 192,635 | 0.16 |
| 1,886 | JPMorgan Chase & Co | 177,397 | 0.15 |
| 32,748 | KeyCorp | 398,871 | 0.33 |
| 10,852 | KKR & Co Inc | 335,110 | 0.28 |
| 12,902 | Lincoln National Corp | 474,665 | 0.40 |
| 4,875 | Loews Corp | 167,164 | 0.14 |
| 2,462 | M&T Bank Corp | 255,974 | 0.21 |
| 457 | Markel Corp | 421,889 | 0.35 |
| 1,964 | Marsh & McLennan Cos Inc | 210,875 | 0.18 |
| 703 | Mastercard Inc | 207,877 | 0.17 |
| 11,109 | MetLife Inc | 405,701 | 0.34 |
| 9,988 | Morgan Stanley | 482,420 | 0.40 |
| 1,124 | Northern Trust Corp | 89,178 | 0.08 |
| 2,661 | PNC Financial Services Group Inc/The | 279,964 | 0.23 |
| 8,127 | Principal Financial Group Inc | 337,596 | 0.28 |
| 2,300 | Progressive Corp/The | 184,253 | 0.15 |
| 4,225 | Prologis Inc (REIT) | 394,319 | 0.33 |
| 6,513 | Prudential Financial Inc | 396,642 | 0.33 |
| 4,030 | Raymond James Financial Inc | 277,385 | 0.23 |
| 4,418 | Regency Centers Corp (REIT) | 202,742 | 0.17 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust US Large Cap Core AlphaDEX[®] UCITS ETF (continued)

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---|--|--------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing (continued) | | | |
| Common Stock (31 December 2019: US\$155,669,570, 99.84%) (continued) | | | |
| Financial (31 December 2019: US\$35,865,443, 23.00%) (continued) | | | |
| 37,859 | Regions Financial Corp | 420,992 | 0.35 |
| 1,258 | SBA Communications Corp (REIT) - Class A | 374,783 | 0.31 |
| 3,095 | Simon Property Group Inc (REIT) | 211,636 | 0.18 |
| 4,781 | State Street Corp | 303,832 | 0.25 |
| 680 | Sun Communities Inc (REIT) | 92,262 | 0.08 |
| 1,686 | SVB Financial Group | 363,384 | 0.30 |
| 26,382 | Synchrony Financial | 584,625 | 0.49 |
| 869 | T Rowe Price Group Inc | 107,321 | 0.09 |
| 2,564 | Travelers Cos Inc/The | 292,424 | 0.25 |
| 5,506 | Truist Financial Corp | 206,750 | 0.17 |
| 4,929 | US Bancorp | 181,486 | 0.15 |
| 6,336 | Ventas Inc (REIT) | 232,024 | 0.19 |
| 1,581 | Visa Inc - Class A | 305,402 | 0.26 |
| 1,627 | W R Berkley Corp | 93,211 | 0.08 |
| 11,833 | Wells Fargo & Co | 302,925 | 0.25 |
| Total Financial | | 22,697,766 | 18.98 |
| Industrial (31 December 2019: US\$14,884,767, 9.55%) | | | |
| 622 | 3M Co | 97,026 | 0.08 |
| 2,371 | Agilent Technologies Inc | 209,525 | 0.17 |
| 1,845 | Allegion plc | 188,596 | 0.16 |
| 5,252 | Ball Corp | 364,961 | 0.30 |
| 1,463 | Caterpillar Inc | 185,070 | 0.15 |
| 5,851 | Crown Holdings Inc | 381,076 | 0.32 |
| 4,445 | CSX Corp | 309,994 | 0.26 |
| 1,229 | Deere & Co | 193,137 | 0.16 |
| 1,010 | Dover Corp | 97,526 | 0.08 |
| 3,278 | Eaton Corp Plc | 286,759 | 0.24 |
| 5,345 | Emerson Electric Co | 331,550 | 0.28 |
| 1,272 | Expeditors International of Washington Inc | 96,723 | 0.08 |
| 1,538 | Fortive Corp | 104,061 | 0.09 |
| 2,264 | Garmin Ltd | 220,740 | 0.18 |
| 1,925 | General Dynamics Corp | 287,711 | 0.24 |
| 932 | Huntington Ingalls Industries Inc | 162,625 | 0.14 |
| 597 | Illinois Tool Works Inc | 104,385 | 0.09 |
| 2,762 | JB Hunt Transport Services Inc | 332,379 | 0.28 |
| 2,003 | Kansas City Southern | 299,028 | 0.25 |
| 2,029 | Keysight Technologies Inc | 204,483 | 0.17 |
| 2,357 | L3Harris Technologies Inc | 399,912 | 0.33 |
| 1,252 | Lockheed Martin Corp | 456,880 | 0.38 |
| 449 | Martin Marietta Materials Inc | 92,750 | 0.08 |
| 369 | Mettler-Toledo International Inc | 297,248 | 0.25 |
| 1,745 | Norfolk Southern Corp | 306,370 | 0.26 |
| 3,234 | Old Dominion Freight Line Inc | 548,454 | 0.46 |
| 654 | Parker-Hannifin Corp | 119,859 | 0.10 |
| 1,800 | Raytheon Technologies Corp | 110,916 | 0.09 |
| 1,130 | Republic Services Inc - Class A | 92,716 | 0.08 |
| 563 | Rockwell Automation Inc | 119,919 | 0.10 |
| 272 | Roper Technologies Inc | 105,607 | 0.09 |
| 1,698 | Stanley Black & Decker Inc | 236,667 | 0.20 |
| 5,392 | TE Connectivity Ltd | 439,718 | 0.37 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust US Large Cap Core AlphaDEX[®] UCITS ETF (continued)

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---|--|--------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing (continued) | | | |
| Common Stock (31 December 2019: US\$155,669,570, 99.84%) (continued) | | | |
| Industrial (31 December 2019: US\$14,884,767, 9.55%) (continued) | | | |
| 1,142 | Teledyne Technologies Inc | 355,105 | 0.30 |
| 15,916 | Textron Inc | 523,796 | 0.44 |
| 2,056 | Trane Technologies Plc | 182,943 | 0.15 |
| 1,204 | Union Pacific Corp | 203,560 | 0.17 |
| 786 | Vulcan Materials Co | 91,058 | 0.08 |
| 917 | Waste Management Inc | 97,119 | 0.08 |
| 466 | Waters Corp | 84,066 | 0.07 |
| 1,763 | Westinghouse Air Brake Technologies Corp | 101,496 | 0.08 |
| 15,021 | Westrock Co | 424,493 | 0.35 |
| Total Industrial | | 9,848,007 | 8.23 |
| Technology (31 December 2019: US\$19,939,779, 12.79%) | | | |
| 520 | Accenture Plc - Class A | 111,654 | 0.09 |
| 4,282 | Activision Blizzard Inc | 325,004 | 0.27 |
| 1,334 | Adobe Inc | 580,704 | 0.49 |
| 5,600 | Advanced Micro Devices Inc | 294,616 | 0.25 |
| 3,712 | Akamai Technologies Inc | 397,518 | 0.33 |
| 1,461 | ANSYS Inc | 426,218 | 0.36 |
| 1,669 | Apple Inc | 608,851 | 0.51 |
| 1,853 | Applied Materials Inc | 112,014 | 0.09 |
| 2,175 | Autodesk Inc | 520,238 | 0.44 |
| 5,142 | Cadence Design Systems Inc | 493,426 | 0.41 |
| 1,696 | Ceridian HCM Holding Inc | 134,442 | 0.11 |
| 2,399 | Citrix Systems Inc | 354,836 | 0.30 |
| 7,308 | Cognizant Technology Solutions Corp | 415,241 | 0.35 |
| 3,038 | Coupa Software Inc | 841,648 | 0.70 |
| 4,594 | DocuSign Inc - Class A | 791,133 | 0.66 |
| 3,390 | Electronic Arts Inc | 447,650 | 0.37 |
| 2,286 | EPAM Systems Inc | 576,095 | 0.48 |
| 1,104 | Fair Isaac Corp | 461,516 | 0.39 |
| 1,787 | Fiserv Inc | 174,447 | 0.15 |
| 4,196 | Fortinet Inc | 575,985 | 0.48 |
| 34,974 | Hewlett Packard Enterprise Co | 340,297 | 0.29 |
| 4,890 | HP Inc | 85,233 | 0.07 |
| 6,275 | Intel Corp | 375,433 | 0.31 |
| 1,531 | International Business Machines Corp | 184,899 | 0.16 |
| 738 | Intuit Inc | 218,588 | 0.18 |
| 1,641 | Jack Henry & Associates Inc | 301,993 | 0.25 |
| 2,363 | KLA Corp | 459,556 | 0.38 |
| 1,769 | Lam Research Corp | 572,201 | 0.48 |
| 4,632 | Leidos Holdings Inc | 433,879 | 0.36 |
| 3,752 | Marvell Technology Group Ltd | 131,545 | 0.11 |
| 8,074 | Micron Technology Inc | 415,972 | 0.35 |
| 2,692 | Microsoft Corp | 547,849 | 0.46 |
| 1,175 | MSCI Inc - Class A | 392,238 | 0.33 |
| 4,073 | NetApp Inc | 180,719 | 0.15 |
| 966 | NVIDIA Corp | 366,993 | 0.31 |
| 1,757 | Oracle Corp | 97,109 | 0.08 |
| 1,261 | Paycom Software Inc | 390,570 | 0.33 |
| 3,159 | Qorvo Inc | 349,164 | 0.29 |
| 5,020 | QUALCOMM Inc | 457,874 | 0.38 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust US Large Cap Core AlphaDEX[®] UCITS ETF (continued)

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---|-------------------------------------|--------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing (continued) | | | |
| Common Stock (31 December 2019: US\$155,669,570, 99.84%) (continued) | | | |
| Technology (31 December 2019: US\$19,939,779, 12.79%) (continued) | | | |
| 2,003 | RingCentral Inc - Class A | 570,875 | 0.48 |
| 1,769 | salesforce.com Inc | 331,387 | 0.28 |
| 5,219 | Seagate Technology Plc | 252,652 | 0.21 |
| 1,481 | ServiceNow Inc | 599,894 | 0.50 |
| 950 | Skyworks Solutions Inc | 121,467 | 0.10 |
| 2,690 | Splunk Inc | 534,503 | 0.45 |
| 1,937 | SS&C Technologies Holdings Inc | 109,402 | 0.09 |
| 1,978 | Synopsys Inc | 385,710 | 0.32 |
| 2,863 | Take-Two Interactive Software Inc | 399,589 | 0.33 |
| 6,269 | Teradyne Inc | 529,793 | 0.44 |
| 949 | Twilio Inc - Class A | 208,230 | 0.17 |
| 1,431 | Tyler Technologies Inc | 496,385 | 0.42 |
| 2,715 | Veeva Systems Inc - Class A | 636,450 | 0.53 |
| 462 | Zebra Technologies Corp | 118,249 | 0.10 |
| Total Technology | | 20,239,934 | 16.92 |
| Utilities (31 December 2019: US\$9,009,889, 5.78%) | | | |
| 1,757 | Alliant Energy Corp | 84,055 | 0.07 |
| 1,166 | Ameren Corp | 82,040 | 0.07 |
| 2,123 | American Electric Power Co Inc | 169,076 | 0.14 |
| 2,840 | American Water Works Co Inc | 365,394 | 0.31 |
| 856 | Atmos Energy Corp | 85,240 | 0.07 |
| 21,980 | CenterPoint Energy Inc | 410,367 | 0.34 |
| 4,335 | CMS Energy Corp | 253,251 | 0.21 |
| 2,177 | Consolidated Edison Inc | 156,592 | 0.13 |
| 2,682 | DTE Energy Co | 288,315 | 0.24 |
| 3,149 | Duke Energy Corp | 251,574 | 0.21 |
| 4,649 | Edison International | 252,487 | 0.21 |
| 2,086 | Essential Utilities Inc | 88,113 | 0.07 |
| 6,169 | Eversource Energy Inc | 365,760 | 0.31 |
| 9,226 | Exelon Corp | 334,811 | 0.28 |
| 1,411 | NextEra Energy Inc | 338,880 | 0.28 |
| 3,398 | NiSource Inc | 77,270 | 0.07 |
| 3,361 | Pinnacle West Capital Corp | 246,328 | 0.21 |
| 13,760 | PPL Corp | 355,558 | 0.30 |
| 5,671 | Public Service Enterprise Group Inc | 278,786 | 0.23 |
| 1,568 | Southern Co/The (Units) | 81,301 | 0.07 |
| 26,597 | Vistra Energy Corp | 495,236 | 0.42 |
| 1,408 | Xcel Energy Inc | 88,000 | 0.07 |
| Total Utilities | | 5,148,434 | 4.31 |
| Total Common Stock | | 119,363,902 | 99.81 |
| Total Transferable Securities admitted to an official stock exchange listing | | 119,363,902 | 99.81 |
| Total financial assets and liabilities at fair value through profit or loss | | 119,363,902 | 99.81 |
| Cash at bank and at broker | | 204,053 | 0.17 |
| Other Net Assets | | 23,477 | 0.02 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | | 119,591,432 | 100.00 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust US Large Cap Core AlphaDEX[®] UCITS ETF (continued)

As at 30 June 2020

| Country Allocation | % of Net Assets |
|---|------------------------|
| Bermuda | 1.01 |
| Ireland | 0.92 |
| Jersey | 0.34 |
| Liberia | 0.56 |
| Netherlands | 0.78 |
| Panama | 0.44 |
| Switzerland | 0.71 |
| United States | 95.05 |
| Total Investments | 99.81 |
| Net Other Assets and Liabilities | 0.19 |
| Total | 100.00 |

| | % of Total Assets |
|--|--------------------------|
| Analysis of Total Assets | |
| Transferable securities admitted to an official stock exchange listing | 99.76 |
| Cash | 0.17 |
| Other Assets | 0.07 |
| Total Assets | 100.00 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust Emerging Markets AlphaDEX[®] UCITS ETF

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---|---|--------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing | | | |
| Common Stock (31 December 2019: US\$61,789,239, 99.55%) | | | |
| Basic Materials (31 December 2019: US\$9,498,483, 15.30%) | | | |
| 191,371 | Alrosa PJSC | 173,177 | 0.41 |
| 902,408 | Angang Steel Co Ltd 'H' | 220,059 | 0.52 |
| 928,791 | China Hongqiao Group Ltd | 412,240 | 0.97 |
| 208,237 | Eregli Demir ve Celik Fabrikalari TAS | 260,648 | 0.61 |
| 40,822 | Gerdau SA - Preference | 119,028 | 0.28 |
| 61,233 | Gold Fields Ltd | 571,696 | 1.34 |
| 169,696 | Grupo Mexico SAB de CV | 392,385 | 0.92 |
| 163,660 | JSW Steel Ltd | 410,430 | 0.96 |
| 21,966 | KGHM Polska Miedz SA | 504,769 | 1.18 |
| 134,884 | Kingboard Holdings Ltd | 349,808 | 0.82 |
| 948 | MMC Norilsk Nickel PJSC | 248,793 | 0.58 |
| 7,666 | PhosAgro PJSC GDR | 94,598 | 0.22 |
| 255,600 | PTT Global Chemical PCL | 382,480 | 0.90 |
| 14,265 | Severstal PAO | 173,011 | 0.40 |
| 11,465 | Suzano SA | 76,819 | 0.18 |
| 110,978 | Tata Steel Ltd | 480,195 | 1.13 |
| Total Basic Materials | | 4,870,136 | 11.42 |
| Communications (31 December 2019: US\$2,893,619, 4.66%) | | | |
| 58,700 | Accton Technology Corp | 453,612 | 1.06 |
| 42,551 | China Mobile Ltd | 287,134 | 0.67 |
| 1,043,805 | China Telecom Corp Ltd 'H' | 292,249 | 0.68 |
| 4,180 | Globe Telecom Inc | 173,660 | 0.41 |
| 67,969 | Grupo Televisa SAB | 70,978 | 0.17 |
| 82,649 | Mobile TeleSystems PJSC | 384,338 | 0.90 |
| 58,391 | MTN Group Ltd | 177,542 | 0.42 |
| 3,550 | PLDT Inc | 89,062 | 0.21 |
| 167,033 | Rostelecom PJSC | 205,584 | 0.48 |
| 90,900 | Telekom Malaysia Bhd | 88,036 | 0.21 |
| 98,937 | TIM Participacoes SA | 255,865 | 0.60 |
| 84,626 | Turkcell Iletisim Hizmetleri AS | 202,962 | 0.48 |
| Total Communications | | 2,681,022 | 6.29 |
| Consumer, Cyclical (31 December 2019: US\$7,047,463, 11.36%) | | | |
| 189,750 | Alibaba Health Information Technology Ltd | 553,304 | 1.30 |
| 661,616 | Astra International Tbk PT | 222,314 | 0.52 |
| 39,774 | Atacadao SA | 143,064 | 0.33 |
| 796,195 | BAIC Motor Corp Ltd 'H' '144A' | 344,142 | 0.81 |
| 479,898 | Brilliance China Automotive Holdings Ltd | 429,716 | 1.01 |
| 29,500 | BYD Co Ltd 'H' | 227,803 | 0.53 |
| 10,966 | Clicks Group Ltd | 132,766 | 0.31 |
| 600,169 | Dongfeng Motor Group Co Ltd 'H' | 358,532 | 0.84 |
| 143,371 | El Puerto de Liverpool SAB de CV | 349,694 | 0.82 |
| 212,158 | Far Eastern New Century Corp | 200,620 | 0.47 |
| 273,300 | Genting Bhd | 261,500 | 0.61 |
| 509,700 | Genting Malaysia Bhd | 300,943 | 0.71 |
| 4,869 | Hotai Motor Co Ltd | 116,013 | 0.27 |
| 10,521 | Magazine Luiza SA | 137,289 | 0.32 |
| 373,034 | Pou Chen Corp | 364,127 | 0.85 |
| 12,085 | Raia Drogasil SA | 243,469 | 0.57 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust Emerging Markets AlphaDEX[®] UCITS ETF (continued)

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---|--|--------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing (continued) | | | |
| Common Stock (31 December 2019: US\$61,789,239, 99.55%) (continued) | | | |
| Consumer, Cyclical (31 December 2019: US\$7,047,463, 11.36%) (continued) | | | |
| 381,699 | United Tractors Tbk PT | 442,220 | 1.04 |
| 33,282 | Wal-Mart de Mexico SAB de CV | 79,435 | 0.19 |
| 113,006 | Zhongsheng Group Holdings Ltd | 625,507 | 1.47 |
| | Total Consumer, Cyclical | 5,532,458 | 12.97 |
| Consumer, Non-cyclical (31 December 2019: US\$6,528,731, 10.52%) | | | |
| 179,850 | AK Medical Holdings Ltd '144A' | 572,006 | 1.34 |
| 199,650 | Ausnutria Dairy Corp Ltd | 446,675 | 1.05 |
| 51,972 | BIM Birlesik Magazalar AS | 515,571 | 1.21 |
| 75,742 | Cencosud SA | 106,146 | 0.25 |
| 346,503 | China Merchants Port Holdings Co Ltd | 409,521 | 0.96 |
| 427,350 | China Yuhua Education Corp Ltd '144A' | 350,683 | 0.82 |
| 8,105 | Dino Polska SA '144A' | 411,019 | 0.96 |
| 53,816 | Grupo Bimbo SAB de CV | 89,596 | 0.21 |
| 62,784 | Gudang Garam Tbk PT | 207,339 | 0.49 |
| 2,603 | Hindustan Unilever Ltd | 75,156 | 0.18 |
| 56,100 | Innovent Biologics Inc '144A' | 416,202 | 0.98 |
| 84,150 | Koolearn Technology Holding Ltd '144A' | 337,666 | 0.79 |
| 3,859 | Magnit PJSC | 218,067 | 0.51 |
| 104,775 | Microport Scientific Corp | 421,780 | 0.99 |
| 33,909 | Ping An Healthcare and Technology Co Ltd '144A' | 515,825 | 1.21 |
| 46,200 | QL Resources Bhd | 103,505 | 0.24 |
| 12,632 | Richter Gedeon Nyrt | 260,985 | 0.61 |
| 188,100 | Shandong Weigao Group Medical Polymer Co Ltd 'H' | 418,407 | 0.98 |
| 22,603 | Shoprite Holdings Ltd (Units) | 138,740 | 0.32 |
| 53,000 | Top Glove Corp Bhd | 199,136 | 0.47 |
| 18,150 | Wuxi Biologics Cayman Inc '144A' | 332,067 | 0.78 |
| 41,735 | Yihai International Holding Ltd | 427,826 | 1.00 |
| | Total Consumer, Non-cyclical | 6,973,918 | 16.35 |
| Diversified (31 December 2019: US\$1,079,961, 1.74%) | | | |
| 69,597 | Haci Omer Sabanci Holding AS | 93,815 | 0.22 |
| | Total Diversified | 93,815 | 0.22 |
| Energy (31 December 2019: US\$7,841,704, 12.63%) | | | |
| 855,292 | China Coal Energy Co Ltd 'H' | 194,223 | 0.46 |
| 410,000 | China Everbright International Ltd | 216,362 | 0.51 |
| 481,877 | China Petroleum & Chemical Corp 'H' | 200,822 | 0.47 |
| 124,514 | China Shenhua Energy Co Ltd 'H' | 194,713 | 0.46 |
| 376,844 | CNOOC Ltd | 419,124 | 0.98 |
| 7,633 | Cosan SA | 98,589 | 0.23 |
| 12,670 | Grupa Lotos SA | 192,179 | 0.45 |
| 541,200 | Kunlun Energy Co Ltd | 350,538 | 0.82 |
| 53,892 | MOL Hungarian Oil & Gas Plc | 317,296 | 0.74 |
| 146,626 | Petroleo Brasileiro SA - Preference | 575,468 | 1.35 |
| 29,490 | Polski Koncern Naftowy ORLEN SA | 466,837 | 1.10 |
| 286,518 | Polskie Gornictwo Naftowe i Gazownictwo SA | 329,203 | 0.77 |
| 192,500 | PTT Exploration & Production PCL | 571,443 | 1.34 |
| 168,900 | PTT PCL | 206,292 | 0.48 |
| 22,367 | Tatneft PJSC | 173,275 | 0.41 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust Emerging Markets AlphaDEX[®] UCITS ETF (continued)

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---|---|--------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing (continued) | | | |
| Common Stock (31 December 2019: US\$61,789,239, 99.55%) (continued) | | | |
| Energy (31 December 2019: US\$7,841,704, 12.63%) (continued) | | | |
| 504,088 | Yanzhou Coal Mining Co Ltd 'H' | 376,581 | 0.88 |
| | Total Energy | 4,882,945 | 11.45 |
| Financial (31 December 2019: US\$8,591,966, 13.84%) | | | |
| 81,259 | A-Living Services Co Ltd 'H' '144A' | 409,417 | 0.96 |
| 337,734 | Bank Negara Indonesia Persero Tbk PT | 108,283 | 0.25 |
| 319,275 | China Minsheng Banking Corp Ltd 'H' | 219,154 | 0.51 |
| 420,750 | China Overseas Property Holdings Ltd | 445,155 | 1.04 |
| 97,646 | Country Garden Services Holdings Co Ltd | 453,556 | 1.06 |
| 98,644 | E.Sun Financial Holding Co Ltd | 92,945 | 0.22 |
| 499,086 | Fibra Uno Administracion SA de CV (REIT) | 394,180 | 0.93 |
| 2,375,995 | Gemdale Properties & Investment Corp Ltd | 438,384 | 1.03 |
| 260,700 | Greentown Service Group Co Ltd | 307,104 | 0.72 |
| 16,042 | Grupo de Inversiones Suramericana SA | 79,968 | 0.19 |
| 3,966 | Grupo Elektra SAB DE CV | 216,320 | 0.51 |
| 46,776 | Itausa SA - Preference | 81,697 | 0.19 |
| 278,025 | KWG Group Holdings Ltd | 467,055 | 1.10 |
| 204,600 | Logan Group Co Ltd | 362,187 | 0.85 |
| 81,285 | Longfor Group Holdings Ltd '144A' | 386,475 | 0.91 |
| 75,346 | NEPI Rockcastle Plc | 384,904 | 0.90 |
| 268,950 | Powerlong Real Estate Holdings Ltd | 150,603 | 0.35 |
| 1,895,188 | RMB Holdings Ltd | 178,884 | 0.42 |
| 235,950 | Times China Holdings Ltd | 435,950 | 1.02 |
| 220,881 | Turkiye Is Bankasi AS | 179,805 | 0.42 |
| 23,925 | ZhongAn Online P&C Insurance Co Ltd 'H' '144A' | 118,383 | 0.28 |
| | Total Financial | 5,910,409 | 13.86 |
| Industrial (31 December 2019: US\$7,517,349, 12.11%) | | | |
| 57,029 | Anhui Conch Cement Co Ltd 'H' | 384,096 | 0.90 |
| 110,439 | Aselsan Elektronik Sanayi Ve Ticaret AS | 523,297 | 1.23 |
| 121,422 | Asia Cement Corp | 179,430 | 0.42 |
| 372,138 | Beijing Capital International Airport Co Ltd 'H' | 232,873 | 0.55 |
| 141,982 | BYD Electronic International Co Ltd | 324,983 | 0.76 |
| 376,389 | Cemex SAB de CV | 105,552 | 0.25 |
| 435,217 | China Communications Services Corp Ltd 'H' | 270,661 | 0.63 |
| 52,970 | China Conch Venture Holdings Ltd | 223,486 | 0.52 |
| 300,300 | China Lesso Group Holdings Ltd | 390,561 | 0.92 |
| 361,902 | China National Building Material Co Ltd 'H' | 385,228 | 0.90 |
| 282,359 | China Railway Construction Corp Ltd 'H' | 221,867 | 0.52 |
| 440,550 | COSCO SHIPPING Energy Transportation Co Ltd 'H' | 196,673 | 0.46 |
| 281,594 | Enka Insaat ve Sanayi AS | 253,055 | 0.59 |
| 34,480 | Hon Hai Precision Industry Co Ltd | 100,853 | 0.24 |
| 53,939 | Micro-Star International Co Ltd | 196,527 | 0.46 |
| 82,482 | Pegatron Corp | 178,917 | 0.42 |
| 4,836 | Silergy Corp | 314,702 | 0.74 |
| 24,439 | WEG SA | 225,260 | 0.53 |
| 25,724 | Zhen Ding Technology Holding Ltd | 112,035 | 0.26 |
| 434,785 | Zoomlion Heavy Industry Science and Technology Co Ltd 'H' | 334,906 | 0.79 |
| | Total Industrial | 5,154,962 | 12.09 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust Emerging Markets AlphaDEX[®] UCITS ETF (continued)

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---|--|--------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing (continued) | | | |
| Common Stock (31 December 2019: US\$61,789,239, 99.55%) (continued) | | | |
| Technology (31 December 2019: US\$822,753, 1.33%) | | | |
| 2,272 | CD Projekt SA | 226,816 | 0.53 |
| 276,541 | Compal Electronics Inc | 180,427 | 0.42 |
| 51,575 | Foxconn Technology Co Ltd | 98,764 | 0.23 |
| 310,325 | Inventec Corp | 263,999 | 0.62 |
| 96,000 | Kingsoft Corp Ltd | 446,529 | 1.05 |
| 82,328 | Quanta Computer Inc | 198,115 | 0.47 |
| 32,845 | Realtek Semiconductor Corp | 332,853 | 0.78 |
| 350,486 | United Microelectronics Corp | 188,877 | 0.44 |
| 97,633 | Wistron Corp | 118,466 | 0.28 |
| Total Technology | | 2,054,846 | 4.82 |
| Utilities (31 December 2019: US\$9,967,210, 16.06%) | | | |
| 107,562 | Beijing Enterprises Holdings Ltd | 359,445 | 0.84 |
| 78,804 | Centrais Eletricas Brasileiras SA - Preference | 462,707 | 1.08 |
| 431,979 | China Longyuan Power Group Corp Ltd 'H' | 242,452 | 0.57 |
| 286,930 | China Resources Power Holdings Co Ltd | 337,262 | 0.79 |
| 10,489 | Cia de Saneamento Basico do Estado de Sao Paulo | 110,223 | 0.26 |
| 21,629 | Cia de Transmissao de Energia Eletrica Paulista - Preference | 82,367 | 0.19 |
| 184,179 | Cia Energetica de Minas Gerais - Preference | 369,645 | 0.87 |
| 15,335 | Cia Paranaense de Energia - Preference | 169,861 | 0.40 |
| 1,933,582 | Enel Americas SA | 292,182 | 0.69 |
| 23,313 | Equatorial Energia SA | 98,588 | 0.23 |
| 191,958,616 | Federal Grid Co Unified Energy System PJSC | 503,614 | 1.18 |
| 86,800 | Gulf Energy Development PCL | 106,016 | 0.25 |
| 923 | Huaneng Renewables Corp Ltd 'H' | 378 | 0.00 |
| 6,277,603 | Inter RAO UES PJSC | 427,291 | 1.00 |
| 30,509,951 | RusHydro PJSC | 313,516 | 0.74 |
| Total Utilities | | 3,875,547 | 9.09 |
| Total Common Stock | | 42,030,058 | 98.56 |
| Total Transferable Securities admitted to an official stock exchange listing | | 42,030,058 | 98.56 |
| Other Transferable Securities | | | |
| Warrants (30 June 2020: Nil; 31 December 2019: US\$-, 0.00%) | | | |
| Energy (30 June 2020: Nil; 31 December 2019: US\$-, 0.00%) | | | |
| Total financial assets and liabilities at fair value through profit or loss | | 42,030,058 | 98.56 |
| Cash at bank and at broker | | 267,847 | 0.63 |
| Other Net Assets | | 346,258 | 0.81 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | | 42,644,163 | 100.00 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust Emerging Markets AlphaDEX[®] UCITS ETF (continued)

As at 30 June 2020

| Country Allocation | % of Net Assets |
|---|------------------------|
| Bermuda | 4.16 |
| Brazil | 7.61 |
| Cayman Islands | 22.76 |
| Chile | 0.94 |
| China | 13.70 |
| Colombia | 0.19 |
| Hong Kong | 5.51 |
| Hungary | 1.35 |
| India | 2.27 |
| Indonesia | 2.30 |
| Isle of Man | 0.90 |
| Malaysia | 2.24 |
| Mexico | 4.00 |
| Philippines | 0.62 |
| Poland | 4.99 |
| Russia | 6.83 |
| South Africa | 2.81 |
| Taiwan | 7.65 |
| Thailand | 2.97 |
| Turkey | 4.76 |
| Total Investments | 98.56 |
| Net Other Assets and Liabilities | 1.44 |
| Total | 100.00 |

| | % of Total Assets |
|--|--------------------------|
| Analysis of Total Assets | |
| Transferable securities admitted to an official stock exchange listing | 97.91 |
| Cash | 0.67 |
| Other Assets | 1.42 |
| Total Assets | 100.00 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust United Kingdom AlphaDEX[®] UCITS ETF

As at 30 June 2020

| Nominal | Security Description | Fair Value £ | % of Net Assets |
|---|--|------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing | | | |
| Common Stock (31 December 2019: £24,411,959, 99.80%) | | | |
| Basic Materials (31 December 2019: £2,378,833, 9.72%) | | | |
| 24,943 | Anglo American Plc | 466,284 | 2.49 |
| 23,648 | Antofagasta Plc | 221,724 | 1.18 |
| 12,202 | BHP Group Plc | 201,870 | 1.08 |
| 134,163 | Evraz Plc | 386,926 | 2.07 |
| 16,933 | Fresnillo Plc | 142,474 | 0.76 |
| 138,182 | Glencore Plc | 236,595 | 1.26 |
| 3,618 | Johnson Matthey Plc | 75,906 | 0.41 |
| 24,463 | Mondi Plc | 369,514 | 1.97 |
| 12,037 | Rio Tinto Plc | 547,563 | 2.92 |
| Total Basic Materials | | 2,648,856 | 14.14 |
| Communications (31 December 2019: £1,530,162, 6.26%) | | | |
| 16,069 | ASOS Plc | 550,042 | 2.94 |
| 225,324 | BT Group Plc | 256,982 | 1.37 |
| 68,071 | Pearson Plc | 391,953 | 2.09 |
| 147,729 | Vodafone Group Plc | 190,363 | 1.02 |
| Total Communications | | 1,389,340 | 7.42 |
| Consumer, Cyclical (31 December 2019: £7,717,016, 31.55%) | | | |
| 112,080 | B&M European Value Retail SA | 445,518 | 2.38 |
| 72,598 | Barratt Developments Plc | 360,013 | 1.92 |
| 14,237 | Bellway Plc | 362,474 | 1.94 |
| 6,693 | Berkeley Group Holdings Plc | 278,763 | 1.49 |
| 145,557 | boohoo Group Plc | 599,695 | 3.20 |
| 11,899 | Carnival Plc | 117,300 | 0.63 |
| 197,907 | Cineworld Group Plc | 119,813 | 0.64 |
| 38,050 | easyJet Plc | 258,740 | 1.38 |
| 4,748 | Ferguson Plc | 313,938 | 1.68 |
| 4,701 | Flutter Entertainment Plc | 498,071 | 2.66 |
| 61,300 | GVC Holdings Plc | 453,988 | 2.42 |
| 64,468 | Howden Joinery Group Plc | 356,379 | 1.90 |
| 69,378 | International Consolidated Airlines Group SA | 154,158 | 0.82 |
| 64,726 | JD Sports Fashion Plc | 402,725 | 2.15 |
| 12,067 | Persimmon Plc | 275,852 | 1.47 |
| 72,754 | Redrow Plc | 313,424 | 1.67 |
| 168,154 | Taylor Wimpey Plc | 239,788 | 1.28 |
| 20,300 | Travis Perkins Plc | 228,476 | 1.22 |
| 20,847 | WH Smith Plc | 228,692 | 1.22 |
| 13,916 | Wizz Air Holdings Plc '144A' | 464,238 | 2.48 |
| Total Consumer, Cyclical | | 6,472,045 | 34.55 |
| Consumer, Non-cyclical (31 December 2019: £3,446,362, 14.09%) | | | |
| 8,981 | Ashtead Group Plc | 244,193 | 1.30 |
| 4,173 | Associated British Foods Plc | 79,913 | 0.43 |
| 68,893 | Babcock International Group Plc | 213,706 | 1.14 |
| 6,709 | British American Tobacco Plc | 208,281 | 1.11 |
| 198,178 | Capita Plc | 87,397 | 0.47 |
| 54,625 | ConvaTec Group Plc '144A' | 106,846 | 0.57 |
| 119,387 | Hays Plc | 142,071 | 0.76 |
| 5,445 | Hikma Pharmaceuticals Plc | 120,879 | 0.64 |
| 74,675 | IWG Plc | 197,889 | 1.06 |
| 105,348 | Mediclinic International Plc | 278,751 | 1.49 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust United Kingdom AlphaDEX[®] UCITS ETF (continued)

As at 30 June 2020

| Nominal | Security Description | Fair Value £ | % of Net Assets |
|---|-------------------------------------|------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing (continued) | | | |
| Common Stock (31 December 2019: £24,411,959, 99.80%) (continued) | | | |
| Consumer, Non-cyclical (31 December 2019: £3,446,362, 14.09%) (continued) | | | |
| 162,768 | Wm Morrison Supermarkets Plc | 310,154 | 1.65 |
| | Total Consumer, Non-cyclical | 1,990,080 | 10.62 |
| Energy (31 December 2019: £755,328, 3.09%) | | | |
| 45,973 | BP Plc | 141,229 | 0.75 |
| 54,406 | John Wood Group Plc | 105,466 | 0.56 |
| 19,362 | Royal Dutch Shell Plc | 236,991 | 1.27 |
| | Total Energy | 483,686 | 2.58 |
| Financial (31 December 2019: £4,396,611, 17.97%) | | | |
| 49,364 | 3i Group Plc | 411,005 | 2.19 |
| 20,927 | Ashmore Group Plc | 87,307 | 0.47 |
| 51,781 | Aviva Plc | 141,673 | 0.76 |
| 60,345 | Barclays Plc | 69,047 | 0.37 |
| 104,067 | Direct Line Insurance Group Plc | 282,022 | 1.51 |
| 18,315 | HSBC Holdings Plc | 69,341 | 0.37 |
| 178,884 | Legal & General Group Plc | 395,155 | 2.11 |
| 346,891 | Lloyds Banking Group Plc | 108,143 | 0.58 |
| 1,399 | London Stock Exchange Group Plc | 116,928 | 0.62 |
| 225,747 | Melrose Industries Plc | 257,352 | 1.37 |
| 43,419 | Phoenix Group Holdings Plc | 279,618 | 1.49 |
| 14,963 | Prudential Plc | 182,324 | 0.97 |
| 67,310 | Quilter Plc '144A' | 93,662 | 0.50 |
| 93,648 | Royal Bank of Scotland Group Plc | 113,876 | 0.61 |
| 48,330 | Segro Plc (REIT) | 432,553 | 2.31 |
| 27,927 | St James's Place Plc | 266,088 | 1.42 |
| 17,207 | UNITE Group Plc/The (REIT) | 161,746 | 0.86 |
| 57,493 | Virgin Money UK Plc | 52,962 | 0.28 |
| | Total Financial | 3,520,802 | 18.79 |
| Industrial (31 December 2019: £2,466,762, 10.08%) | | | |
| 56,431 | DS Smith Plc | 185,207 | 0.99 |
| 18,389 | IMI Plc | 169,639 | 0.91 |
| 16,505 | Meggitt Plc | 48,574 | 0.26 |
| 3,730 | Spectris Plc | 94,182 | 0.50 |
| | Total Industrial | 497,602 | 2.66 |
| Technology (31 December 2019: £1,244,705, 5.09%) | | | |
| 95,763 | Avast Plc '144A' | 506,108 | 2.70 |
| 6,985 | AVEVA Group Plc | 285,826 | 1.52 |
| 8,508 | Dialog Semiconductor Plc | 314,071 | 1.68 |
| | Total Technology | 1,106,005 | 5.90 |
| Utilities (31 December 2019: £476,180, 1.95%) | | | |
| 31,728 | Penon Group Plc | 355,036 | 1.90 |
| 4,310 | Severn Trent Plc | 106,845 | 0.57 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust United Kingdom AlphaDEX[®] UCITS ETF (continued)

As at 30 June 2020

| Nominal | Security Description | Fair Value £ | % of Net Assets |
|---------|---|-------------------|--------------------|
| | Transferable Securities admitted to an official stock exchange listing (continued) | | |
| | Common Stock (31 December 2019: £24,411,959, 99.80%) (continued) | | |
| | Utilities (31 December 2019: £476,180, 1.95%) (continued) | | |
| 7,536 | SSE Plc | 102,829 | 0.55 |
| | Total Utilities | 564,710 | 3.02 |
| | Total Common Stock | 18,673,126 | 99.68 |
| | Total Transferable Securities admitted to an official stock exchange listing | 18,673,126 | 99.68 |
| | Total financial assets and liabilities at fair value through profit or loss | 18,673,126 | 99.68 |
| | Cash at bank and at broker | 51,809 | 0.28 |
| | Other Net Assets | 8,236 | 0.04 |
| | Net Assets Attributable to Holders of Redeemable Participating Shares | 18,733,171 | 100.00 |

| Country Allocation | % of Net Assets |
|---|--------------------|
| Ireland | 2.66 |
| Isle of Man | 2.42 |
| Jersey | 9.68 |
| Luxembourg | 2.38 |
| Spain | 0.82 |
| United Kingdom | 81.72 |
| Total Investments | 99.68 |
| Net Other Assets and Liabilities | 0.32 |
| Total | 100.00 |

| Analysis of Total Assets | % of Total Assets |
|--|----------------------|
| Transferable securities admitted to an official stock exchange listing | 99.63 |
| Cash | 0.28 |
| Other Assets | 0.09 |
| Total Assets | 100.00 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust Eurozone AlphaDEX[®] UCITS ETF

As at 30 June 2020

| Nominal | Security Description | Fair Value € | % of Net Assets |
|---|--|-------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing | | | |
| Common Stock (31 December 2019: €213,631,621, 99.82%) | | | |
| Basic Materials (31 December 2019: €18,833,995, 8.80%) | | | |
| 4,175 | Air Liquide SA | 536,070 | 0.42 |
| 15,484 | Arkema SA | 1,318,308 | 1.03 |
| 28,258 | BASF SE | 1,409,509 | 1.11 |
| 34,995 | Covestro AG '144A' | 1,184,581 | 0.93 |
| 63,938 | Evonik Industries AG | 1,445,638 | 1.14 |
| 11,299 | IMCD NV | 945,500 | 0.74 |
| 105,475 | Stora Enso Oyj | 1,121,199 | 0.88 |
| 22,965 | Umicore SA | 962,463 | 0.76 |
| Total Basic Materials | | 8,923,268 | 7.01 |
| Communications (31 December 2019: €13,530,195, 6.32%) | | | |
| 51,341 | 1&1 Drillisch AG | 1,187,517 | 0.93 |
| 8,640 | Elisa Oyj | 467,770 | 0.37 |
| 127,967 | Eutelsat Communications SA | 1,050,609 | 0.83 |
| 9,855 | Iliad SA | 1,711,321 | 1.34 |
| 14,768 | JCDecaux SA | 244,410 | 0.19 |
| 43,786 | Orange SA | 466,102 | 0.37 |
| 28,004 | Publicis Groupe SA | 806,795 | 0.63 |
| 15,870 | RTL Group SA | 452,295 | 0.35 |
| 17,813 | Scout24 AG '144A' | 1,229,988 | 0.97 |
| 2,618,683 | Telecom Italia SpA/Milano | 915,754 | 0.72 |
| 38,401 | Telekom Austria AG - Class A | 236,166 | 0.19 |
| 15,197 | Wolters Kluwer NV | 1,056,495 | 0.83 |
| Total Communications | | 9,825,222 | 7.72 |
| Consumer, Cyclical (31 December 2019: €43,450,634, 20.30%) | | | |
| 47,820 | Air France-KLM | 192,858 | 0.15 |
| 20,710 | Bayerische Motoren Werke AG | 1,176,742 | 0.92 |
| 12,022 | Cie Generale des Etablissements Michelin SCA | 1,110,112 | 0.87 |
| 26,581 | Daimler AG | 960,770 | 0.76 |
| 142,408 | Deutsche Lufthansa AG | 1,273,412 | 1.00 |
| 35,714 | Faurecia SE | 1,241,776 | 0.98 |
| 107,635 | Freni Brembo SpA | 885,298 | 0.70 |
| 36,719 | Hella GmbH & Co KGaA | 1,336,572 | 1.05 |
| 1,158 | Hermes International | 861,320 | 0.68 |
| 1,028 | Kering SA | 497,809 | 0.39 |
| 718 | LVMH Moet Hennessy Louis Vuitton SE | 280,379 | 0.22 |
| 7,325 | Moncler SpA | 249,343 | 0.20 |
| 55,231 | Nokian Renkaat Oyj | 1,079,214 | 0.85 |
| 224,015 | Pirelli & C SpA '144A' | 845,657 | 0.66 |
| 31,519 | Porsche Automobil Holding SE - Preference | 1,612,512 | 1.27 |
| 4,482 | Puma SE | 308,451 | 0.24 |
| 41,296 | Renault SA | 932,464 | 0.73 |
| 71,923 | Rexel SA | 731,457 | 0.57 |
| 3,805 | Rheinmetall AG | 293,746 | 0.23 |
| 26,474 | Ryanair Holdings Plc | 282,080 | 0.22 |
| 87,872 | Schaeffler AG - Preference | 586,106 | 0.46 |
| 47,967 | Valeo SA | 1,120,509 | 0.88 |
| 11,411 | Volkswagen AG - Preference | 1,539,800 | 1.21 |
| 13,942 | Zalando SE '144A' | 875,279 | 0.69 |
| Total Consumer, Cyclical | | 20,273,666 | 15.93 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust Eurozone AlphaDEX[®] UCITS ETF (continued)

As at 30 June 2020

| Nominal | Security Description | Fair Value € | % of Net Assets |
|---|-------------------------------------|-------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing (continued) | | | |
| Common Stock (31 December 2019: €213,631,621, 99.82%) (continued) | | | |
| Consumer, Non-cyclical (31 December 2019: €20,275,795, 9.47%) | | | |
| 1,587 | Adyen NV '144A' | 2,055,959 | 1.62 |
| 7,923 | Argenx SE | 1,571,131 | 1.23 |
| 11,879 | BioMerieux | 1,452,802 | 1.14 |
| 16,911 | Carrefour SA | 232,611 | 0.18 |
| 9,900 | Colruyt SA | 484,803 | 0.38 |
| 6,064 | DiaSorin SpA | 1,033,306 | 0.81 |
| 52,401 | Ebro Foods SA | 966,274 | 0.76 |
| 2,695 | Eurofins Scientific SE | 1,505,427 | 1.18 |
| 11,930 | Evotec SE | 288,706 | 0.23 |
| 12,153 | Fresenius Medical Care AG & Co KGaA | 927,274 | 0.73 |
| 6,728 | Galapagos NV | 1,177,736 | 0.93 |
| 49,404 | Glanbia Plc | 497,992 | 0.39 |
| 39,321 | Grifols SA | 1,062,847 | 0.84 |
| 74,143 | Jeronimo Martins SGPS SA | 1,155,519 | 0.91 |
| 3,545 | Just Eat Takeaway.com NV '144A' | 328,834 | 0.26 |
| 9,276 | Kerry Group Plc | 1,023,143 | 0.80 |
| 37,803 | Kesko Oyj | 575,362 | 0.45 |
| 57,273 | Koninklijke Ahold Delhaize NV | 1,389,443 | 1.09 |
| 13,216 | Koninklijke Philips NV | 548,728 | 0.43 |
| 1,023 | L'Oreal SA | 292,271 | 0.23 |
| 19,622 | Orion Oyj | 844,923 | 0.66 |
| 7,576 | Randstad NV | 300,464 | 0.24 |
| 18,974 | Recordati SpA | 843,394 | 0.66 |
| 6,658 | Sartorius Stedim Biotech | 1,498,050 | 1.18 |
| 9,922 | Sixt SE | 674,696 | 0.53 |
| 18,658 | Suedzucker AG | 261,772 | 0.21 |
| 12,344 | UCB SA | 1,272,666 | 1.00 |
| 14,683 | Viscofan SA | 853,082 | 0.67 |
| | Total Consumer, Non-cyclical | 25,119,215 | 19.74 |
| Energy (31 December 2019: €6,302,207, 2.94%) | | | |
| 31,604 | Neste Oyj | 1,100,135 | 0.87 |
| 48,457 | OMV AG | 1,442,081 | 1.13 |
| 60,750 | SBM Offshore NV | 790,661 | 0.62 |
| 71,019 | Siemens Gamesa Renewable Energy SA | 1,120,680 | 0.88 |
| 27,561 | TOTAL SA | 936,385 | 0.74 |
| | Total Energy | 5,389,942 | 4.24 |
| Financial (31 December 2019: €46,837,738, 21.89%) | | | |
| 65,158 | ABN AMRO Bank NV Dutch Cert '144A' | 499,501 | 0.39 |
| 316,071 | Aegon NV | 838,536 | 0.66 |
| 93,507 | alstria office REIT-AG (REIT) | 1,239,903 | 0.98 |
| 267,741 | Aroundtown SA | 1,364,944 | 1.07 |
| 21,240 | ASR Nederland NV | 580,702 | 0.46 |
| 1,559,486 | Banco de Sabadell SA | 482,037 | 0.38 |
| 109,915 | Banco Santander SA | 239,010 | 0.19 |
| 8,860 | BNP Paribas SA | 313,378 | 0.25 |
| 15,882 | CA Immobilien Anlagen AG | 470,901 | 0.37 |
| 221,114 | Commerzbank AG | 877,159 | 0.69 |
| 4,746 | Covivio (REIT) | 306,117 | 0.24 |
| 36,450 | Credit Agricole SA | 307,201 | 0.24 |
| 21,085 | Deutsche Wohnen SE | 842,346 | 0.66 |
| 10,107 | Gecina SA (REIT) | 1,111,770 | 0.87 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust Eurozone AlphaDEX[®] UCITS ETF (continued)

As at 30 June 2020

| Nominal | Security Description | Fair Value € | % of Net Assets |
|---|---|-------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing (continued) | | | |
| Common Stock (31 December 2019: €213,631,621, 99.82%) (continued) | | | |
| Financial (31 December 2019: €46,837,738, 21.89%) (continued) | | | |
| 5,641 | Hannover Rueck SE | 865,329 | 0.68 |
| 50,985 | ING Groep NV | 316,005 | 0.25 |
| 56,475 | Inmobiliaria Colonial Socimi SA (REIT) | 442,764 | 0.35 |
| 7,125 | LEG Immobilien AG | 805,125 | 0.63 |
| 48,491 | Mediobanca Banca di Credito Finanziario SpA | 309,858 | 0.24 |
| 141,950 | Merlin Properties Socimi SA (REIT) | 1,047,591 | 0.82 |
| 19,816 | NN Group NV | 592,498 | 0.47 |
| 54,700 | Raiffeisen Bank International AG | 867,542 | 0.68 |
| 47,655 | Societe Generale SA | 705,294 | 0.55 |
| 6,556 | Sofina SA | 1,540,660 | 1.21 |
| 54,070 | TAG Immobilien AG | 1,147,366 | 0.90 |
| 7,876 | Talanx AG | 260,538 | 0.21 |
| 68,223 | UniCredit SpA | 558,610 | 0.44 |
| 311,169 | Unipol Gruppo SpA | 1,077,267 | 0.85 |
| 37,271 | Warehouses De Pauw CVA (REIT) | 905,685 | 0.71 |
| Total Financial | | 20,915,637 | 16.44 |
| Industrial (31 December 2019: €26,634,451, 12.45%) | | | |
| 22,539 | Aalberts NV | 657,913 | 0.52 |
| 5,004 | Acciona SA | 436,099 | 0.34 |
| 13,678 | ACS Actividades de Construccion y Servicios SA | 306,934 | 0.24 |
| 6,390 | Alstom SA | 264,610 | 0.21 |
| 18,252 | Bouygues SA | 555,043 | 0.44 |
| 73,128 | Buzzi Unicem SpA | 1,401,864 | 1.10 |
| 32,994 | Cie de Saint-Gobain | 1,057,458 | 0.83 |
| 116,987 | Euronav NV | 838,212 | 0.66 |
| 19,822 | Fraport AG Frankfurt Airport Services Worldwide | 769,490 | 0.60 |
| 18,709 | HeidelbergCement AG | 889,426 | 0.70 |
| 49,345 | Infrastrutture Wireless Italiane SpA '144A' | 440,157 | 0.34 |
| 20,023 | Kingspan Group Plc | 1,148,319 | 0.90 |
| 6,180 | KION Group AG | 338,664 | 0.27 |
| 14,167 | Kone Oyj - Class B | 867,304 | 0.68 |
| 200,756 | Leonardo SpA | 1,184,460 | 0.93 |
| 8,636 | Mayr Melnhof Karton AG | 1,184,859 | 0.93 |
| 14,955 | Oesterreichische Post AG | 440,425 | 0.35 |
| 5,486 | Sartorius AG - Preference | 1,605,204 | 1.26 |
| 6,202 | Schneider Electric SE | 613,254 | 0.48 |
| 27,570 | Signify NV '144A' | 633,834 | 0.50 |
| 174,763 | Tenaris SA | 1,004,538 | 0.79 |
| 27,292 | Valmet Oyj | 633,993 | 0.50 |
| 12,033 | Vidrala SA | 1,021,602 | 0.80 |
| Total Industrial | | 18,293,662 | 14.37 |
| Technology (31 December 2019: €13,483,820, 6.30%) | | | |
| 13,541 | ASM International NV | 1,862,565 | 1.46 |
| 3,016 | ASML Holding NV | 985,930 | 0.78 |
| 10,428 | Bechtle AG | 1,637,196 | 1.29 |
| 4,357 | CompuGroup Medical SE & Co KgaA | 305,208 | 0.24 |
| 5,422 | Dassault Systemes SE | 832,819 | 0.65 |
| 2,370 | SAP SE | 294,638 | 0.23 |
| 3,573 | Siltronic AG | 324,357 | 0.26 |
| 12,269 | STMicroelectronics NV | 297,155 | 0.23 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust Eurozone AlphaDEX[®] UCITS ETF (continued)

As at 30 June 2020

| Nominal | Security Description | Fair Value € | % of Net Assets |
|---|---|--------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing (continued) | | | |
| Common Stock (31 December 2019: €213,631,621, 99.82%) (continued) | | | |
| Technology (31 December 2019: €13,483,820, 6.30%) (continued) | | | |
| 5,141 | Teleperformance | 1,161,352 | 0.91 |
| | Total Technology | 7,701,220 | 6.05 |
| Utilities (31 December 2019: €24,282,786, 11.35%) | | | |
| 430,366 | A2A SpA | 542,476 | 0.43 |
| 129,148 | E.ON SE | 1,293,417 | 1.02 |
| 133,303 | EDP - Energias de Portugal SA | 566,538 | 0.45 |
| 13,674 | Elia Group SA/NV | 1,320,908 | 1.04 |
| 38,463 | Enel SpA | 295,319 | 0.23 |
| 72,915 | Fortum Oyj | 1,232,628 | 0.97 |
| 298,401 | Hera SpA | 998,450 | 0.78 |
| 81,413 | Iberdrola SA | 840,182 | 0.66 |
| 433,417 | Iren SpA | 956,118 | 0.75 |
| 50,893 | RWE AG | 1,583,281 | 1.24 |
| 10,838 | Uniper SE | 311,051 | 0.24 |
| 25,032 | Veolia Environnement SA | 501,141 | 0.39 |
| | Total Utilities | 10,441,509 | 8.20 |
| | Total Common Stock | 126,883,341 | 99.70 |
| | Total Transferable Securities admitted to an official stock exchange listing | 126,883,341 | 99.70 |
| | Total financial assets and liabilities at fair value through profit or loss | 126,883,341 | 99.70 |
| | Cash at bank and at broker | 315,218 | 0.25 |
| | Other Net Assets | 65,555 | 0.05 |
| | Net Assets Attributable to Holders of Redeemable Participating Shares | 127,264,114 | 100.00 |

| Country Allocation | % of Net Assets |
|---|--------------------|
| Austria | 3.65 |
| Belgium | 6.69 |
| Finland | 6.23 |
| France | 19.81 |
| Germany | 26.71 |
| Ireland | 2.31 |
| Italy | 9.84 |
| Luxembourg | 3.39 |
| Netherlands | 12.78 |
| Portugal | 1.36 |
| Spain | 6.93 |
| Total Investments | 99.70 |
| Net Other Assets and Liabilities | 0.30 |
| Total | 100.00 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust Eurozone AlphaDEX[®] UCITS ETF (continued)

As at 30 June 2020

| | % of Total Assets |
|--|------------------------------|
| Analysis of Total Assets | |
| Transferable securities admitted to an official stock exchange listing | 99.64 |
| Cash | 0.25 |
| Other Assets | 0.11 |
| Total Assets | <u>100.00</u> |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust Japan AlphaDEX[®] UCITS ETF

As at 30 June 2020

| Nominal | Security Description | Fair Value ¥ | % of Net Assets |
|---|-----------------------------------|------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing | | | |
| Common Stock (31 December 2019: ¥127,372,229, 98.79%) | | | |
| Basic Materials (31 December 2019: ¥19,485,961, 15.11%) | | | |
| 700 | Asahi Kasei Corp | 612,920 | 0.53 |
| 500 | Hitachi Metals Ltd | 641,500 | 0.55 |
| 1,527 | JFE Holdings Inc | 1,178,844 | 1.01 |
| 1,284 | Nippon Steel Corp | 1,301,334 | 1.12 |
| 700 | Oji Holdings Corp | 350,700 | 0.30 |
| 706 | Showa Denko KK | 1,705,696 | 1.46 |
| 843 | Sumitomo Chemical Co Ltd | 271,446 | 0.23 |
| 1,249 | Tosoh Corp | 1,836,030 | 1.57 |
| Total Basic Materials | | 7,898,470 | 6.77 |
| Communications (31 December 2019: ¥8,619,748, 6.69%) | | | |
| 47 | Hikari Tsushin Inc | 1,153,850 | 0.99 |
| 300 | KDDI Corp | 970,200 | 0.83 |
| 500 | M3 Inc | 2,292,500 | 1.97 |
| 364 | Nippon Telegraph & Telephone Corp | 915,642 | 0.78 |
| 900 | Nippon Television Holdings Inc | 1,049,400 | 0.90 |
| 4,700 | Z Holdings Corp | 2,472,200 | 2.12 |
| Total Communications | | 8,853,792 | 7.59 |
| Consumer, Cyclical (31 December 2019: ¥32,984,647, 25.58%) | | | |
| 288 | ANA Holdings Inc | 705,888 | 0.61 |
| 300 | Bridgestone Corp | 1,040,700 | 0.89 |
| 76 | Cosmos Pharmaceutical Corp | 1,257,040 | 1.08 |
| 100 | Daiwa House Industry Co Ltd | 254,200 | 0.22 |
| 1,500 | Haseko Corp | 2,037,000 | 1.75 |
| 700 | Hino Motors Ltd | 509,600 | 0.44 |
| 531 | Honda Motor Co Ltd | 1,463,170 | 1.25 |
| 700 | Iida Group Holdings Co Ltd | 1,155,700 | 0.99 |
| 300 | Isuzu Motors Ltd | 291,990 | 0.25 |
| 900 | ITOCHU Corp | 2,089,350 | 1.79 |
| 800 | J Front Retailing Co Ltd | 574,400 | 0.49 |
| 643 | Japan Airlines Co Ltd | 1,248,706 | 1.07 |
| 1,588 | Marubeni Corp | 774,150 | 0.66 |
| 200 | Matsumotokiyoshi Holdings Co Ltd | 783,000 | 0.67 |
| 1,400 | Mazda Motor Corp | 904,400 | 0.78 |
| 495 | Mitsubishi Corp | 1,123,650 | 0.96 |
| 4,700 | Mitsubishi Motors Corp | 1,250,200 | 1.07 |
| 921 | Mitsui & Co Ltd | 1,468,535 | 1.26 |
| 600 | NGK Spark Plug Co Ltd | 926,400 | 0.79 |
| 659 | Nissan Motor Co Ltd | 263,073 | 0.23 |
| 800 | Panasonic Corp | 751,680 | 0.65 |
| 900 | Sekisui House Ltd | 1,847,250 | 1.58 |
| 1,000 | Sharp Corp/Japan | 1,146,000 | 0.98 |
| 2,436 | Sojitz Corp | 572,460 | 0.49 |
| 100 | Sony Corp | 738,400 | 0.63 |
| 200 | Subaru Corp | 448,300 | 0.38 |
| 1,364 | Sumitomo Corp | 1,683,858 | 1.44 |
| 762 | Sumitomo Electric Industries Ltd | 944,499 | 0.81 |
| 300 | Sundrug Co Ltd | 1,071,000 | 0.92 |
| 204 | Teijin Ltd | 349,656 | 0.30 |
| 100 | Toyota Industries Corp | 571,000 | 0.49 |
| 155 | Tsuruha Holdings Inc | 2,301,750 | 1.97 |
| 300 | Welcia Holdings Co Ltd | 2,607,000 | 2.24 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust Japan AlphaDEX[®] UCITS ETF (continued)

As at 30 June 2020

| Nominal | Security Description | Fair Value ¥ | % of Net Assets |
|---|---------------------------------------|-------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing (continued) | | | |
| Common Stock (31 December 2019: ¥127,372,229, 98.79%) (continued) | | | |
| Consumer, Cyclical (31 December 2019: ¥32,984,647, 25.58%) (continued) | | | |
| 800 | Yamaha Motor Co Ltd | 1,350,400 | 1.16 |
| | Total Consumer, Cyclical | 36,504,405 | 31.29 |
| Consumer, Non-cyclical (31 December 2019: ¥8,225,500, 6.38%) | | | |
| 519 | Chugai Pharmaceutical Co Ltd | 2,992,035 | 2.56 |
| 600 | Kobe Bussan Co Ltd | 3,648,000 | 3.13 |
| 500 | Nihon M&A Center Inc | 2,435,000 | 2.09 |
| 800 | Olympus Corp | 1,660,400 | 1.42 |
| 100 | Otsuka Holdings Co Ltd | 469,900 | 0.40 |
| 100 | Shimadzu Corp | 286,800 | 0.25 |
| 900 | Toppan Printing Co Ltd | 1,617,300 | 1.39 |
| | Total Consumer, Non-cyclical | 13,109,435 | 11.24 |
| Energy (31 December 2019: ¥1,849,698, 1.43%) | | | |
| 800 | Inpex Corp | 533,520 | 0.46 |
| | Total Energy | 533,520 | 0.46 |
| Financial (31 December 2019: ¥5,564,100, 4.32%) | | | |
| 900 | Acom Co Ltd | 369,900 | 0.32 |
| 400 | Fukuoka Financial Group Inc | 680,400 | 0.58 |
| 2,400 | Mitsubishi UFJ Lease & Finance Co Ltd | 1,224,000 | 1.05 |
| 3,800 | Nomura Holdings Inc | 1,833,120 | 1.57 |
| 500 | Nomura Real Estate Holdings Inc | 1,000,000 | 0.86 |
| 700 | ORIX Corp | 929,950 | 0.80 |
| 300 | Tokyo Century Corp | 1,653,000 | 1.41 |
| | Total Financial | 7,690,370 | 6.59 |
| Industrial (31 December 2019: ¥27,806,290, 21.57%) | | | |
| 83 | AGC Inc/Japan | 254,395 | 0.22 |
| 600 | Brother Industries Ltd | 1,165,200 | 1.00 |
| 400 | Casio Computer Co Ltd | 748,000 | 0.64 |
| 44 | East Japan Railway Co | 328,856 | 0.28 |
| 100 | Hankyu Hanshin Holdings Inc | 364,500 | 0.31 |
| 100 | Hitachi Construction Machinery Co Ltd | 298,000 | 0.26 |
| 100 | Hitachi Ltd | 340,300 | 0.29 |
| 41 | Hoya Corp | 420,660 | 0.36 |
| 300 | Japan Airport Terminal Co Ltd | 1,377,000 | 1.18 |
| 400 | JSR Corp | 832,000 | 0.71 |
| 1,200 | Kajima Corp | 1,540,800 | 1.32 |
| 800 | MINEBEA MITSUMI Inc | 1,562,400 | 1.34 |
| 1,300 | Nikon Corp | 1,172,600 | 1.00 |
| 1,400 | Obayashi Corp | 1,411,200 | 1.21 |
| 100 | SCREEN Holdings Co Ltd | 503,000 | 0.43 |
| 1,900 | Shimizu Corp | 1,681,500 | 1.44 |
| 600 | Sumitomo Heavy Industries Ltd | 1,407,000 | 1.21 |
| 500 | Taiheiyo Cement Corp | 1,246,000 | 1.07 |
| 600 | Taiyo Yuden Co Ltd | 2,007,000 | 1.72 |
| 100 | TDK Corp | 1,068,000 | 0.92 |
| 400 | Tobu Railway Co Ltd | 1,426,000 | 1.22 |
| 400 | Toshiba Corp | 1,374,000 | 1.18 |
| | Total Industrial | 22,528,411 | 19.31 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust Japan AlphaDEX[®] UCITS ETF (continued)

As at 30 June 2020

| Nominal | Security Description | Fair Value ¥ | % of Net Assets |
|---|--------------------------------------|--------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing (continued) | | | |
| Common Stock (31 December 2019: ¥127,372,229, 98.79%) (continued) | | | |
| Technology (31 December 2019: ¥20,863,000, 16.18%) | | | |
| 200 | Advantest Corp | 1,224,000 | 1.05 |
| 200 | Fujitsu Ltd | 2,524,000 | 2.16 |
| 400 | Justsystems Corp | 3,048,000 | 2.61 |
| 600 | Nomura Research Institute Ltd | 1,756,200 | 1.51 |
| 59 | Obic Co Ltd | 1,113,330 | 0.96 |
| 200 | Square Enix Holdings Co Ltd | 1,088,000 | 0.93 |
| 200 | SUMCO Corp | 329,800 | 0.28 |
| Total Technology | | 11,083,330 | 9.50 |
| Utilities (31 December 2019: ¥1,973,285, 1.53%) | | | |
| 1,100 | Chubu Electric Power Co Inc | 1,487,200 | 1.27 |
| 1,200 | Chugoku Electric Power Co Inc/The | 1,729,200 | 1.48 |
| 166 | Electric Power Development Co Ltd | 339,470 | 0.29 |
| 700 | Kansai Electric Power Co Inc/The | 731,500 | 0.63 |
| 400 | Tohoku Electric Power Co Inc | 410,400 | 0.35 |
| 4,549 | Tokyo Electric Power Co Holdings Inc | 1,505,719 | 1.29 |
| 500 | Tokyo Gas Co Ltd | 1,290,000 | 1.11 |
| Total Utilities | | 7,493,489 | 6.42 |
| Total Common Stock | | 115,695,222 | 99.17 |
| Total Transferable Securities admitted to an official stock exchange listing | | 115,695,222 | 99.17 |
| Total financial assets and liabilities at fair value through profit or loss | | 115,695,222 | 99.17 |
| Cash at bank and at broker | | 963,029 | 0.83 |
| Other Net Assets | | 9,154 | 0.00 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | | 116,667,405 | 100.00 |

| Country Allocation | % of Net Assets |
|---|--------------------|
| Japan | 99.17 |
| Total Investments | 99.17 |
| Net Other Assets and Liabilities | 0.83 |
| Total | 100.00 |

| Analysis of Total Assets | % of Total Assets |
|--|----------------------|
| Transferable securities admitted to an official stock exchange listing | 99.11 |
| Cash | 0.82 |
| Other Assets | 0.07 |
| Total Assets | 100.00 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust US Equity Opportunities UCITS ETF

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---|--|--------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing | | | |
| Common Stock (31 December 2019: US\$10,403,465, 99.83%) | | | |
| Basic Materials (31 December 2019: US\$178,839, 1.72%) | | | |
| 3,127 | Dow Inc | 127,457 | 1.36 |
| | Total Basic Materials | 127,457 | 1.36 |
| Communications (31 December 2019: US\$2,424,780, 23.27%) | | | |
| 2,234 | Altice USA Inc | 50,354 | 0.54 |
| 33 | Cable One Inc | 58,570 | 0.63 |
| 227 | Cardlytics Inc | 15,885 | 0.17 |
| 2,705 | Chewy Inc | 120,886 | 1.29 |
| 550 | Etsy Inc | 58,427 | 0.62 |
| 3,720 | NortonLifeLock Inc | 73,768 | 0.79 |
| 682 | Okta Inc | 136,557 | 1.46 |
| 12,172 | Snap Inc | 285,920 | 3.06 |
| 1,173 | Spotify Technology SA | 302,857 | 3.24 |
| 1,526 | Switch Inc | 27,193 | 0.29 |
| 252 | Trade Desk Inc/The - Class A | 102,438 | 1.10 |
| 10,951 | Uber Technologies Inc | 340,357 | 3.64 |
| 820 | ZoomInfo Technologies Inc | 41,845 | 0.45 |
| | Total Communications | 1,615,057 | 17.28 |
| Consumer, Cyclical (31 December 2019: US\$788,216, 7.56%) | | | |
| 469 | Acushnet Holdings Corp | 16,316 | 0.18 |
| 1,226 | BJ's Wholesale Club Holdings Inc | 45,693 | 0.49 |
| 585 | Camping World Holdings Inc - Class A | 15,889 | 0.17 |
| 897 | Carvana Co - Class A | 107,819 | 1.15 |
| 1,381 | DraftKings Inc - Class A | 45,932 | 0.49 |
| 863 | Floor & Decor Holdings Inc - Class A | 49,752 | 0.53 |
| 273 | Tesla Inc | 294,788 | 3.15 |
| 1,610 | Warner Music Group Corp | 47,495 | 0.51 |
| 549 | YETI Holdings Inc | 23,459 | 0.25 |
| | Total Consumer, Cyclical | 647,143 | 6.92 |
| Consumer, Non-cyclical (31 December 2019: US\$4,273,601, 41.01%) | | | |
| 401 | Adaptive Biotechnologies Corp | 19,400 | 0.21 |
| 3,202 | ADT Inc | 25,552 | 0.27 |
| 3,292 | Alcon Inc | 188,697 | 2.02 |
| 666 | Alector Inc | 16,277 | 0.18 |
| 495 | Avalara Inc | 65,879 | 0.71 |
| 3,026 | Avantor Inc | 51,442 | 0.55 |
| 197 | Beyond Meat Inc | 26,394 | 0.28 |
| 481 | Biogen Inc | 128,692 | 1.38 |
| 370 | Biohaven Pharmaceutical Holding Co Ltd | 27,051 | 0.29 |
| 4,574 | Corteva Inc | 122,537 | 1.31 |
| 2,014 | Eli Lilly and Co | 330,658 | 3.54 |
| 2,807 | General Mills Inc | 173,052 | 1.85 |
| 1,849 | Gilead Sciences Inc | 142,262 | 1.52 |
| 406 | Inari Medical Inc | 19,667 | 0.21 |
| 225 | Inspire Medical Systems Inc | 19,579 | 0.21 |
| 228 | iRhythm Technologies Inc | 26,423 | 0.28 |
| 220 | Karuna Therapeutics Inc | 24,521 | 0.26 |
| 4,740 | Keurig Dr Pepper Inc | 134,616 | 1.44 |
| 4,965 | Kroger Co/The | 168,065 | 1.80 |
| 824 | Livongo Health Inc | 61,957 | 0.66 |
| 343 | Medpace Holdings Inc | 31,906 | 0.34 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust US Equity Opportunities UCITS ETF (continued)

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---|--|--------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing (continued) | | | |
| Common Stock (31 December 2019: US\$10,403,465, 99.83%) (continued) | | | |
| Consumer, Non-cyclical (31 December 2019: US\$4,273,601, 41.01%) (continued) | | | |
| 277 | MyoKardia Inc | 26,764 | 0.29 |
| 3,461 | PayPal Holdings Inc | 603,010 | 6.45 |
| 2,202 | PPD Inc | 59,014 | 0.63 |
| 278 | Principia Biopharma Inc | 16,622 | 0.18 |
| 1,104 | Reynolds Consumer Products Inc | 38,353 | 0.41 |
| 9,956 | Takeda Pharmaceutical Co Ltd ADR | 178,511 | 1.91 |
| 1,247 | Thermo Fisher Scientific Inc | 451,838 | 4.83 |
| 799 | TransUnion | 69,545 | 0.74 |
| 460 | Vielia Bio Inc | 19,927 | 0.21 |
| 1,800 | Zoetis Inc | 246,672 | 2.64 |
| Total Consumer, Non-cyclical | | 3,514,883 | 37.60 |
| Financial (31 December 2019: US\$563,110, 5.40%) | | | |
| 843 | Americold Realty Trust (REIT) | 30,601 | 0.33 |
| 914 | Assetmark Financial Holdings Inc | 24,943 | 0.27 |
| 2,276 | Equitable Holdings Inc | 43,904 | 0.47 |
| 306 | Goosehead Insurance Inc | 22,999 | 0.24 |
| 239 | Kinsale Capital Group Inc | 37,095 | 0.40 |
| 204 | Palomar Holdings Inc | 17,495 | 0.19 |
| 1,037 | Redfin Corp | 43,461 | 0.46 |
| 537 | Safehold Inc (REIT) | 30,872 | 0.33 |
| 699 | Selectquote Inc | 17,706 | 0.19 |
| 2,235 | Tradeweb Markets Inc - Class A | 129,943 | 1.39 |
| Total Financial | | 399,019 | 4.27 |
| Industrial (31 December 2019: US\$464,871, 4.46%) | | | |
| 406 | Arcosa Inc | 17,133 | 0.18 |
| 3,866 | Carrier Global Corp | 85,903 | 0.92 |
| 1,181 | Keysight Technologies Inc | 119,021 | 1.28 |
| 1,823 | Otis Worldwide Corp | 103,656 | 1.11 |
| 1,865 | Schneider National Inc | 46,010 | 0.49 |
| 351 | TopBuild Corp | 39,933 | 0.43 |
| Total Industrial | | 411,656 | 4.41 |
| Technology (31 December 2019: US\$1,235,242, 11.85%) | | | |
| 1,184 | 1Life Healthcare Inc | 43,003 | 0.46 |
| 288 | Appfolio Inc | 46,860 | 0.50 |
| 441 | Appian Corp - Class A | 22,601 | 0.24 |
| 151 | Bandwidth Inc - Class A | 19,177 | 0.20 |
| 588 | Bill.com Holdings Inc | 53,043 | 0.57 |
| 1,420 | Black Knight Inc | 103,035 | 1.10 |
| 712 | Blackline Inc | 59,032 | 0.63 |
| 916 | Ceridian HCM Holding Inc | 72,611 | 0.78 |
| 2,487 | Cloudera Inc | 31,635 | 0.34 |
| 1,918 | Cloudflare Inc | 68,952 | 0.74 |
| 353 | Coupa Software Inc | 97,795 | 1.05 |
| 1,364 | CrowdStrike Holdings Inc | 136,796 | 1.46 |
| 945 | Datadog Inc | 82,168 | 0.88 |
| 1,429 | DocuSign Inc - Class A | 246,088 | 2.63 |
| 2,365 | Dynatrace Inc | 96,019 | 1.03 |
| 434 | Fastly Inc | 36,946 | 0.40 |
| 2,601 | Fidelity National Information Services Inc | 348,768 | 3.73 |
| 5,602 | Marvell Technology Group Ltd | 196,406 | 2.10 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust US Equity Opportunities UCITS ETF (continued)

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---|-------------------------------|--------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing (continued) | | | |
| Common Stock (31 December 2019: US\$10,403,465, 99.83%) (continued) | | | |
| Technology (31 December 2019: US\$1,235,242, 11.85%) (continued) | | | |
| 636 | Parsons Corp | 23,049 | 0.25 |
| 674 | Ping Identity Holding Corp | 21,629 | 0.23 |
| 407 | RingCentral Inc - Class A | 115,999 | 1.24 |
| 267 | Schrodinger Inc/United States | 24,449 | 0.26 |
| 2,373 | Slack Technologies Inc | 73,777 | 0.79 |
| 1,641 | SolarWinds Corp | 28,996 | 0.31 |
| 1,453 | SVMK Inc | 34,204 | 0.37 |
| 442 | Twilio Inc - Class A | 96,984 | 1.04 |
| 772 | Zoom Video Communications Inc | 195,733 | 2.09 |
| 412 | Zscaler Inc | 45,114 | 0.48 |
| Total Technology | | 2,420,869 | 25.90 |
| Utilities (31 December 2019: US\$474,806, 4.56%) | | | |
| 954 | Evergy Inc | 56,562 | 0.61 |
| 1,229 | Sempra Energy | 144,076 | 1.54 |
| Total Utilities | | 200,638 | 2.15 |
| Total Common Stock | | 9,336,722 | 99.89 |
| Total Transferable Securities admitted to an official stock exchange listing | | 9,336,722 | 99.89 |
| Total financial assets and liabilities at fair value through profit or loss | | 9,336,722 | 99.89 |
| Cash at bank and at broker | | 9,617 | 0.10 |
| Other Net Assets | | 769 | 0.01 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | | 9,347,108 | 100.00 |

| Country Allocation | % of Net Assets |
|---|--------------------|
| Bermuda | 2.10 |
| British Virgin Islands | 0.29 |
| Japan | 1.91 |
| Luxembourg | 3.24 |
| Switzerland | 2.02 |
| United States | 90.33 |
| Total Investments | 99.89 |
| Net Other Assets and Liabilities | 0.11 |
| Total | 100.00 |

| Analysis of Total Assets | % of Total Assets |
|--|----------------------|
| Transferable securities admitted to an official stock exchange listing | 99.84 |
| Cash | 0.10 |
| Other Assets | 0.06 |
| Total Assets | 100.00 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust Global Equity Income UCITS ETF

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---|-----------------------------------|--------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing | | | |
| Common Stock (31 December 2019: US\$19,078,504, 100.00%) | | | |
| Basic Materials (31 December 2019: US\$2,095,202, 10.98%) | | | |
| 3,371 | Alrosa PJSC | 3,051 | 0.01 |
| 11,367 | Anglo American Plc | 262,558 | 1.29 |
| 589 | Antofagasta Plc | 6,824 | 0.03 |
| 3,900 | Asahi Kasei Corp | 31,653 | 0.16 |
| 279 | Covestro AG '144A' | 10,607 | 0.05 |
| 240 | Eastman Chemical Co | 16,714 | 0.08 |
| 449 | Evolution Mining Ltd | 1,753 | 0.01 |
| 443 | Evraz Plc | 1,579 | 0.01 |
| 154 | Formosa Plastics Corp | 457 | 0.00 |
| 25,108 | Fortescue Metals Group Ltd | 239,426 | 1.18 |
| 25,498 | Grupo Mexico SAB de CV | 58,959 | 0.29 |
| 2,334 | ICL Group Ltd | 6,919 | 0.03 |
| 865 | International Paper Co | 30,457 | 0.15 |
| 2,803 | LyondellBasell Industries NV | 184,213 | 0.90 |
| 1,948 | Mitsubishi Chemical Holdings Corp | 11,328 | 0.06 |
| 537 | Mitsui Chemicals Inc | 11,184 | 0.05 |
| 119 | MMC Norilsk Nickel PJSC | 31,230 | 0.15 |
| 1,659 | Mondi Plc | 30,963 | 0.15 |
| 8,000 | Nine Dragons Paper Holdings Ltd | 7,236 | 0.04 |
| 107 | Nucor Corp | 4,431 | 0.02 |
| 8,774 | Petronas Chemicals Group Bhd | 12,695 | 0.06 |
| 78 | POSCO | 11,283 | 0.06 |
| 2,316 | Rio Tinto Ltd | 156,206 | 0.77 |
| 3,038 | Rio Tinto Plc | 170,758 | 0.84 |
| 274 | Steel Dynamics Inc | 7,149 | 0.03 |
| 2,249 | Stora Enso Oyj | 26,851 | 0.13 |
| 6,555 | Sumitomo Chemical Co Ltd | 19,564 | 0.10 |
| 1,806 | UPM-Kymmene Oyj | 52,172 | 0.26 |
| 161 | Yara International ASA | 5,573 | 0.03 |
| Total Basic Materials | | 1,413,793 | 6.94 |
| Communications (31 December 2019: US\$1,491,444, 7.82%) | | | |
| 880 | AT&T Inc | 26,602 | 0.13 |
| 33,949 | BT Group Plc | 47,841 | 0.24 |
| 27,637 | China Mobile Ltd | 186,494 | 0.92 |
| 459,400 | China Telecom Corp Ltd 'H' | 128,625 | 0.63 |
| 398 | Deutsche Telekom AG | 6,681 | 0.03 |
| 1,670 | Interpublic Group of Cos Inc/The | 28,657 | 0.14 |
| 6,410 | ITV Plc | 5,915 | 0.03 |
| 416 | Mobile TeleSystems PJSC | 1,935 | 0.01 |
| 4,623 | NTT DOCOMO Inc | 123,497 | 0.61 |
| 711 | Omnicom Group Inc | 38,821 | 0.19 |
| 6,699 | Orange SA | 80,094 | 0.39 |
| 1,974 | Publicis Groupe SA | 63,876 | 0.31 |
| 153 | Telefonica Brasil SA - Preference | 1,338 | 0.01 |
| 2,583 | TELUS Corp | 43,182 | 0.21 |
| 7,762 | Verizon Communications Inc | 427,919 | 2.10 |
| 3,465 | ViacomCBS Inc - Class B | 80,804 | 0.40 |
| Total Communications | | 1,292,281 | 6.35 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust Global Equity Income UCITS ETF (continued)

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---|--|--------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing (continued) | | | |
| Common Stock (31 December 2019: US\$19,078,504, 100.00%) (continued) | | | |
| Consumer, Cyclical (31 December 2019: US\$2,702,313, 14.16%) | | | |
| 52,218 | Astra International Tbk PT | 17,546 | 0.09 |
| 182 | Bajaj Auto Ltd | 6,812 | 0.03 |
| 1,579 | Barratt Developments Plc | 9,675 | 0.05 |
| 779 | Bellway Plc | 24,506 | 0.12 |
| 5,257 | Bridgestone Corp | 169,037 | 0.83 |
| 94 | Canadian Tire Corp Ltd 'A' | 8,119 | 0.04 |
| 2,800 | Carnival Corp | 45,976 | 0.23 |
| 1,596 | Carnival Plc | 19,440 | 0.10 |
| 396 | Cie Generale des Etablissements Michelin SCA | 41,071 | 0.20 |
| 1,000 | Daiwa House Industry Co Ltd | 23,562 | 0.12 |
| 53 | Darden Restaurants Inc | 4,016 | 0.02 |
| 320 | easyJet Plc | 2,689 | 0.01 |
| 99 | Electrolux AB | 1,656 | 0.01 |
| 745 | Far Eastern New Century Corp | 704 | 0.00 |
| 992 | Gap Inc/The | 12,519 | 0.06 |
| 30,923 | Genting Singapore Ltd | 16,847 | 0.08 |
| 30 | Genuine Parts Co | 2,609 | 0.01 |
| 209 | Harley-Davidson Inc | 4,968 | 0.02 |
| 50 | Hasbro Inc | 3,747 | 0.02 |
| 188 | Hero MotoCorp Ltd | 6,342 | 0.03 |
| 11,160 | Honda Motor Co Ltd | 285,038 | 1.40 |
| 11,316 | International Consolidated Airlines Group SA | 31,068 | 0.15 |
| 5,100 | Isuzu Motors Ltd | 46,010 | 0.23 |
| 900 | Japan Airlines Co Ltd | 16,201 | 0.08 |
| 1,298 | Jardine Cycle & Carriage Ltd | 18,758 | 0.09 |
| 414 | Kohl's Corp | 8,599 | 0.04 |
| 198 | Leggett & Platt Inc | 6,960 | 0.03 |
| 607 | Macy's Inc | 4,176 | 0.02 |
| 11,265 | Marubeni Corp | 50,903 | 0.25 |
| 2,599 | MGM Resorts International | 43,663 | 0.21 |
| 14,052 | Mitsubishi Corp | 295,667 | 1.45 |
| 16,506 | Mitsui & Co Ltd | 243,952 | 1.20 |
| 8,000 | NagaCorp Ltd | 9,259 | 0.05 |
| 77 | Pandora A/S | 4,181 | 0.02 |
| 263 | Persimmon Plc | 7,429 | 0.04 |
| 5,618 | Porsche Automobil Holding SE - Preference | 322,818 | 1.59 |
| 5,197 | Qantas Airways Ltd | 13,525 | 0.07 |
| 1,424 | Renault SA | 36,114 | 0.18 |
| 1,108 | Royal Caribbean Cruises Ltd | 55,732 | 0.27 |
| 2,199 | Sekisui House Ltd | 41,836 | 0.21 |
| 8,800 | Sinotruk Hong Kong Ltd | 22,765 | 0.11 |
| 140 | Sodexo SA | 9,466 | 0.05 |
| 11,394 | Sumitomo Corp | 130,379 | 0.64 |
| 25 | Swatch Group AG/The | 4,989 | 0.02 |
| 1,870 | Taylor Wimpey Plc | 3,295 | 0.02 |
| 1,200 | Toyota Tsusho Corp | 30,355 | 0.15 |
| 6,080 | United Tractors Tbk PT | 7,044 | 0.03 |
| 28 | Valeo SA | 735 | 0.00 |
| 1,547 | Walgreens Boots Alliance Inc | 65,577 | 0.32 |
| 300 | Whirlpool Corp | 38,859 | 0.19 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust Global Equity Income UCITS ETF (continued)

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---|--------------------------------------|--------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing (continued) | | | |
| Common Stock (31 December 2019: US\$19,078,504, 100.00%) (continued) | | | |
| Consumer, Cyclical (31 December 2019: US\$2,702,313, 14.16%) (continued) | | | |
| 2,485 | Yamaha Motor Co Ltd | 38,881 | 0.19 |
| | Total Consumer, Cyclical | 2,316,075 | 11.37 |
| Consumer, Non-cyclical (31 December 2019: US\$1,008,545, 5.29%) | | | |
| 1,248 | AbbVie Inc | 122,529 | 0.60 |
| 337 | Adecco Group AG | 15,812 | 0.08 |
| 4,451 | British American Tobacco Plc | 170,737 | 0.84 |
| 50,530 | China Merchants Port Holdings Co Ltd | 59,720 | 0.29 |
| 153 | Coca-Cola HBC AG | 3,834 | 0.02 |
| 717 | General Mills Inc | 44,203 | 0.22 |
| 99 | H Lundbeck A/S | 3,721 | 0.02 |
| 1,875 | Hengan International Group Co Ltd | 14,685 | 0.07 |
| 3,384 | Japan Tobacco Inc | 62,780 | 0.31 |
| 241 | Kesko Oyj | 4,120 | 0.02 |
| 2,495 | KT&G Corp | 162,205 | 0.80 |
| 9,504 | Pfizer Inc | 310,781 | 1.52 |
| 75 | Randstad NV | 3,341 | 0.02 |
| 77 | Salmar ASA | 3,664 | 0.02 |
| 1,216 | Treasury Wine Estates Ltd | 8,774 | 0.04 |
| 10,492 | Want Want China Holdings Ltd | 7,919 | 0.04 |
| 25,500 | WH Group Ltd '144A' | 21,846 | 0.11 |
| 157 | Wm Morrison Supermarkets Plc | 370 | 0.00 |
| 355 | Woolworths Group Ltd | 9,112 | 0.04 |
| 55 | X5 Retail Group NV GDR | 1,947 | 0.01 |
| | Total Consumer, Non-cyclical | 1,032,100 | 5.07 |
| Diversified (31 December 2019: US\$299,658, 1.57%) | | | |
| 47,998 | CK Hutchison Holdings Ltd | 308,408 | 1.51 |
| 3,000 | Swire Pacific Ltd 'A' | 15,909 | 0.08 |
| | Total Diversified | 324,317 | 1.59 |
| Energy (31 December 2019: US\$2,915,411, 15.28%) | | | |
| 10,333 | Canadian Natural Resources Ltd | 178,664 | 0.88 |
| 805 | Chevron Corp | 71,830 | 0.35 |
| 66,110 | China Petroleum & Chemical Corp 'H' | 27,551 | 0.13 |
| 118,183 | China Shenhua Energy Co Ltd 'H' | 184,812 | 0.91 |
| 166,786 | CNOOC Ltd | 185,498 | 0.91 |
| 17,898 | ENEOS Holdings Inc | 63,373 | 0.31 |
| 2,133 | Equinor ASA | 30,203 | 0.15 |
| 135 | Exxon Mobil Corp | 6,037 | 0.03 |
| 335 | HollyFrontier Corp | 9,782 | 0.05 |
| 737 | Idemitsu Kosan Co Ltd | 15,623 | 0.08 |
| 3,484 | Imperial Oil Ltd | 55,866 | 0.27 |
| 3,000 | Inpex Corp | 18,545 | 0.09 |
| 74,675 | Kunlun Energy Co Ltd | 48,367 | 0.24 |
| 1,354 | Lundin Energy AB | 32,641 | 0.16 |
| 2,781 | Marathon Petroleum Corp | 103,954 | 0.51 |
| 2,647 | MOL Hungarian Oil & Gas Plc | 15,585 | 0.08 |
| 2,120 | OMV AG | 70,862 | 0.35 |
| 310,820 | PetroChina Co Ltd 'H' | 103,066 | 0.51 |
| 1,477 | Phillips 66 | 106,196 | 0.52 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust Global Equity Income UCITS ETF (continued)

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---|--|--------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing (continued) | | | |
| Common Stock (31 December 2019: US\$19,078,504, 100.00%) (continued) | | | |
| Energy (31 December 2019: US\$2,915,411, 15.28%) (continued) | | | |
| 3,282 | Polski Koncern Naftowy ORLEN SA | 51,955 | 0.25 |
| 26,683 | PTT Exploration & Production PCL | 79,210 | 0.39 |
| 23,924 | PTT PCL | 29,221 | 0.14 |
| 3,708 | Repsol SA | 32,427 | 0.16 |
| 8,153 | Santos Ltd | 29,751 | 0.15 |
| 1,699 | Suncor Energy Inc | 28,554 | 0.14 |
| 6,461 | Tatneft PJSC | 50,053 | 0.24 |
| 9,691 | TOTAL SA | 369,806 | 1.82 |
| 974 | Valero Energy Corp | 57,291 | 0.28 |
| | Total Energy | 2,056,723 | 10.10 |
| Financial (31 December 2019: US\$6,720,269, 35.22%) | | | |
| 3,940 | 3i Group Plc | 40,533 | 0.20 |
| 523 | Ageas SA/NV | 18,527 | 0.09 |
| 44,711 | Agile Group Holdings Ltd | 52,612 | 0.26 |
| 434,766 | Agricultural Bank of China Ltd 'H' | 175,018 | 0.86 |
| 1,638 | Allianz SE | 334,394 | 1.64 |
| 758 | Amundi SA '144A' | 59,340 | 0.29 |
| 6,730 | Aroundtown SA | 38,535 | 0.19 |
| 262 | Ascendas Real Estate Investment Trust (Units) (REIT) | 595 | 0.00 |
| 589 | ASR Nederland NV | 18,087 | 0.09 |
| 15 | ASX Ltd | 882 | 0.00 |
| 149 | Baloise Holding AG | 22,345 | 0.11 |
| 787 | Banca Mediolanum SpA | 5,648 | 0.03 |
| 356,757 | Banco de Chile | 31,519 | 0.15 |
| 26,967 | Banco Santander Brasil SA | 137,614 | 0.68 |
| 407,674 | Banco Santander Chile | 16,692 | 0.08 |
| 4,000 | Bangkok Bank PCL | 13,848 | 0.07 |
| 1,713 | Bank Leumi Le-Israel BM | 8,568 | 0.04 |
| 152,932 | Bank Mandiri Persero Tbk PT | 52,994 | 0.26 |
| 264,643 | Bank of China Ltd 'H' | 97,998 | 0.48 |
| 156,000 | Bank of Communications Co Ltd 'H' | 96,211 | 0.47 |
| 2,036 | Bank of Nova Scotia/The | 83,981 | 0.41 |
| 105,809 | Bank Rakyat Indonesia Persero Tbk PT | 22,443 | 0.11 |
| 24 | Banque Cantonale Vaudoise | 2,333 | 0.01 |
| 1,586 | BB Seguridade Participacoes SA | 7,877 | 0.04 |
| 35,484 | BOC Hong Kong Holdings Ltd | 112,856 | 0.55 |
| 886 | Canadian Imperial Bank of Commerce | 59,027 | 0.29 |
| 7,621 | CapitaLand Mall Trust (Units) (REIT) | 10,707 | 0.05 |
| 206,000 | China CITIC Bank Corp Ltd 'H' | 89,837 | 0.44 |
| 258,006 | China Construction Bank Corp 'H' | 208,723 | 1.03 |
| 27,167 | China Jinmao Holdings Group Ltd | 19,103 | 0.09 |
| 238,457 | China Minsheng Banking Corp Ltd 'H' | 163,680 | 0.80 |
| 11,000 | China Overseas Land & Investment Ltd | 33,282 | 0.16 |
| 23,200 | China Pacific Insurance Group Co Ltd 'H' | 61,963 | 0.30 |
| 8,000 | China Resources Land Ltd | 30,295 | 0.15 |
| 50,705 | China Vanke Co Ltd 'H' | 160,284 | 0.79 |
| 58,906 | CIFI Holdings Group Co Ltd | 45,906 | 0.23 |
| 85,571 | CIMB Group Holdings Bhd | 71,093 | 0.35 |
| 2,239 | Citigroup Inc | 114,413 | 0.56 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust Global Equity Income UCITS ETF (continued)

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---|---|--------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing (continued) | | | |
| Common Stock (31 December 2019: US\$19,078,504, 100.00%) (continued) | | | |
| Financial (31 December 2019: US\$6,720,269, 35.22%) (continued) | | | |
| 2,855 | Citizens Financial Group Inc | 72,060 | 0.35 |
| 16,468 | CK Asset Holdings Ltd | 98,165 | 0.48 |
| 1,555 | Comerica Inc | 59,246 | 0.29 |
| 1,543 | Commonwealth Bank of Australia | 73,750 | 0.36 |
| 158,299 | Country Garden Holdings Co Ltd | 194,441 | 0.96 |
| 943 | Covivio (REIT) | 68,315 | 0.34 |
| 359 | Daito Trust Construction Co Ltd | 32,973 | 0.16 |
| 12,453 | DBS Group Holdings Ltd | 185,675 | 0.91 |
| 8,312 | Dexus (Units) (REIT) | 52,651 | 0.26 |
| 541 | Discover Financial Services | 27,099 | 0.13 |
| 6,188 | DNB ASA | 81,528 | 0.40 |
| 931 | Fidelity National Financial Inc | 28,544 | 0.14 |
| 4,486 | Fifth Third Bancorp | 86,490 | 0.42 |
| 32,318 | FirstRand Ltd | 70,793 | 0.35 |
| 2,462 | Franklin Resources Inc | 51,628 | 0.25 |
| 341 | Gecina SA (REIT) | 42,130 | 0.21 |
| 9,373 | GPT Group/The (REIT) | 26,911 | 0.13 |
| 20,331 | Grupo Financiero Banorte SAB de CV | 70,143 | 0.34 |
| 6,000 | Hang Lung Properties Ltd | 14,213 | 0.07 |
| 3,735 | Hang Seng Bank Ltd | 62,696 | 0.31 |
| 205 | Helvetia Holding AG | 19,114 | 0.09 |
| 42,480 | Henderson Land Development Co Ltd | 161,141 | 0.79 |
| 8,962 | Hongkong Land Holdings Ltd | 37,013 | 0.18 |
| 5,525 | Huntington Bancshares Inc/OH | 49,918 | 0.25 |
| 307,205 | Industrial & Commercial Bank of China Ltd 'H' | 186,294 | 0.92 |
| 210 | Intermediate Capital Group Plc | 3,345 | 0.02 |
| 1,076 | JPMorgan Chase & Co | 101,209 | 0.50 |
| 13,900 | Kasikornbank PCL | 41,937 | 0.21 |
| 360 | KBC Group NV | 20,646 | 0.10 |
| 4,000 | Kerry Properties Ltd | 10,322 | 0.05 |
| 5,331 | KeyCorp | 64,932 | 0.32 |
| 171 | Klepierre SA (REIT) | 3,406 | 0.02 |
| 45,500 | KWG Group Holdings Ltd | 76,436 | 0.38 |
| 5,583 | Link REIT (Units) (REIT) | 45,634 | 0.22 |
| 82,874 | Logan Group Co Ltd | 146,705 | 0.72 |
| 339 | M&T Bank Corp | 35,246 | 0.17 |
| 665 | Macquarie Group Ltd | 54,302 | 0.27 |
| 125 | Magellan Financial Group Ltd | 4,993 | 0.02 |
| 24,881 | Malayan Banking Bhd | 43,607 | 0.21 |
| 5,398 | Mapletree Commercial Trust (REIT) | 7,468 | 0.04 |
| 1,063 | Medibank Pvt Ltd | 2,188 | 0.01 |
| 13,264 | Mediobanca Banca di Credito Finanziario SpA | 95,197 | 0.47 |
| 7,336 | Mega Financial Holding Co Ltd | 7,683 | 0.04 |
| 734 | Merlin Properties Socimi SA (REIT) | 6,084 | 0.03 |
| 7,519 | MetLife Inc | 274,594 | 1.35 |
| 19,316 | Mirvac Group (Units) (REIT) | 28,859 | 0.14 |
| 9,564 | Mitsubishi UFJ Lease & Finance Co Ltd | 45,212 | 0.22 |
| 3,436 | MS&AD Insurance Group Holdings Inc | 94,304 | 0.46 |
| 440 | Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen | 114,357 | 0.56 |
| 513 | National Bank of Canada | 23,171 | 0.11 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust Global Equity Income UCITS ETF (continued)

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---|--|--------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing (continued) | | | |
| Common Stock (31 December 2019: US\$19,078,504, 100.00%) (continued) | | | |
| Financial (31 December 2019: US\$6,720,269, 35.22%) (continued) | | | |
| 1,741 | Nedbank Group Ltd | 10,175 | 0.05 |
| 22,193 | New World Development Co Ltd | 105,375 | 0.52 |
| 1,925 | NN Group NV | 64,647 | 0.32 |
| 621 | Old Republic International Corp | 10,129 | 0.05 |
| 15,710 | ORIX Corp | 193,454 | 0.95 |
| 38,938 | Oversea-Chinese Banking Corp Ltd | 251,207 | 1.23 |
| 1,731 | People's United Financial Inc | 20,028 | 0.10 |
| 72,000 | PICC Property & Casualty Co Ltd 'H' | 59,362 | 0.29 |
| 834 | PNC Financial Services Group Inc/The | 87,745 | 0.43 |
| 9,516 | Powszechna Kasa Oszczednosci Bank Polski SA | 55,137 | 0.27 |
| 1,404 | Powszechny Zaklad Ubezpieczen SA | 10,268 | 0.05 |
| 17,324 | Public Bank Bhd | 66,708 | 0.33 |
| 1,427 | Raiffeisen Bank International AG | 25,420 | 0.13 |
| 6,595 | Regions Financial Corp | 73,336 | 0.36 |
| 5,000 | RHB Bank Bhd | 5,589 | 0.03 |
| 1,032 | RioCan Real Estate Investment Trust (Units) (REIT) | 11,638 | 0.06 |
| 2,463 | RMB Holdings Ltd | 232 | 0.00 |
| 6,016 | Royal Bank of Canada | 406,850 | 2.00 |
| 637 | RSA Insurance Group Plc | 3,225 | 0.02 |
| 50 | Samsung Fire & Marine Insurance Co Ltd | 7,316 | 0.04 |
| 1,407 | Sanlam Ltd | 4,773 | 0.02 |
| 1,304 | Santander Consumer USA Holdings Inc | 24,007 | 0.12 |
| 220 | SBI Holdings Inc/Japan | 4,747 | 0.02 |
| 2,055 | Scentre Group (REIT) | 3,070 | 0.02 |
| 121 | Schroders Plc | 4,409 | 0.02 |
| 37,136 | Seazen Group Ltd | 32,247 | 0.16 |
| 5,049 | Shanghai Commercial & Savings Bank Ltd/The | 7,795 | 0.04 |
| 27,374 | Shimao Group Holdings Ltd | 115,847 | 0.57 |
| 58,097 | Sino Land Co Ltd | 73,086 | 0.36 |
| 800 | Sompo Holdings Inc | 27,489 | 0.14 |
| 5,268 | Standard Bank Group Ltd | 31,684 | 0.16 |
| 30,830 | Sun Hung Kai Properties Ltd | 393,607 | 1.93 |
| 1,174 | Sun Life Financial Inc | 43,003 | 0.21 |
| 479 | Swedbank AB | 6,139 | 0.03 |
| 4,796 | Synchrony Financial | 106,279 | 0.52 |
| 212 | TCF Financial Corp | 6,237 | 0.03 |
| 800 | Tokio Marine Holdings Inc | 34,837 | 0.17 |
| 5,119 | Toronto-Dominion Bank/The | 227,722 | 1.12 |
| 2,796 | Truist Financial Corp | 104,990 | 0.52 |
| 6,904 | United Overseas Bank Ltd | 100,118 | 0.49 |
| 1,178 | Unum Group | 19,543 | 0.10 |
| 3,204 | US Bancorp | 117,971 | 0.58 |
| 3,313 | Vornado Realty Trust (REIT) | 126,590 | 0.62 |
| 11,009 | Wells Fargo & Co | 281,830 | 1.38 |
| 535 | Western Union Co/The | 11,567 | 0.06 |
| 35,812 | Yuanta Financial Holding Co Ltd | 21,181 | 0.10 |
| 160 | Zions Bancorp NA | 5,440 | 0.03 |
| 413 | Zurich Insurance Group AG | 145,664 | 0.72 |
| Total Financial | | 9,274,244 | 45.55 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust Global Equity Income UCITS ETF (continued)

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---|--|--------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing (continued) | | | |
| Common Stock (31 December 2019: US\$19,078,504, 100.00%) (continued) | | | |
| Industrial (31 December 2019: US\$897,874, 4.71%) | | | |
| 321 | 3M Co | 50,073 | 0.25 |
| 2,285 | ACS Actividades de Construccion y Servicios SA | 57,591 | 0.28 |
| 201 | Aena SME SA '144A' | 26,797 | 0.13 |
| 100 | AGC Inc/Japan | 2,841 | 0.01 |
| 5,000 | Anhui Conch Cement Co Ltd 'H' | 33,676 | 0.16 |
| 14,743 | Asia Cement Corp | 21,786 | 0.11 |
| 755 | Auckland International Airport Ltd | 3,193 | 0.02 |
| 2,124 | BAE Systems Plc | 12,686 | 0.06 |
| 1,144 | Bouygues SA | 39,074 | 0.19 |
| 1,889 | Catcher Technology Co Ltd | 14,213 | 0.07 |
| 24,000 | China National Building Material Co Ltd 'H' | 25,547 | 0.13 |
| 45,020 | China Resources Cement Holdings Ltd | 55,125 | 0.27 |
| 875 | Cie de Saint-Gobain | 31,498 | 0.15 |
| 192 | CIMIC Group Ltd | 3,189 | 0.02 |
| 9,765 | CK Infrastructure Holdings Ltd | 50,271 | 0.25 |
| 1,997 | Deutsche Post AG | 73,009 | 0.36 |
| 1,663 | DS Smith Plc | 6,744 | 0.03 |
| 487 | HeidelbergCement AG | 26,004 | 0.13 |
| 70 | HOCHTIEF AG | 6,207 | 0.03 |
| 5,021 | Kajima Corp | 59,758 | 0.29 |
| 4,304 | Komatsu Ltd | 87,907 | 0.43 |
| 9 | Kuehne + Nagel International AG | 1,495 | 0.01 |
| 107 | MDU Resources Group Inc | 2,373 | 0.01 |
| 886 | MISC Bhd | 1,584 | 0.01 |
| 2,562 | Mitsubishi Heavy Industries Ltd | 60,390 | 0.30 |
| 1,715 | Raytheon Technologies Corp | 105,678 | 0.52 |
| 1,807 | Siemens AG | 212,618 | 1.04 |
| 862 | Singapore Technologies Engineering Ltd | 2,039 | 0.01 |
| 10,369 | Taiwan Cement Corp | 15,024 | 0.07 |
| 508 | United Parcel Service Inc - Class B | 56,479 | 0.28 |
| 1,078 | Westrock Co | 30,464 | 0.15 |
| 24,738 | Xinyi Glass Holdings Ltd | 30,322 | 0.15 |
| 467 | Yageo Corp | 6,031 | 0.03 |
| Total Industrial | | 1,211,686 | 5.95 |
| Technology (31 December 2019: US\$435,221, 2.28%) | | | |
| 492 | Computershare Ltd | 4,488 | 0.02 |
| 2,729 | Hewlett Packard Enterprise Co | 26,553 | 0.13 |
| 4,465 | HP Inc | 77,825 | 0.38 |
| 2,739 | International Business Machines Corp | 330,789 | 1.63 |
| 2,723 | Nanya Technology Corp | 5,630 | 0.03 |
| 598 | NetApp Inc | 26,533 | 0.13 |
| 2,140 | Seagate Technology Plc | 103,598 | 0.51 |
| 412 | Seiko Epson Corp | 4,709 | 0.02 |
| 17,277 | Taiwan Semiconductor Manufacturing Co Ltd | 183,284 | 0.90 |
| Total Technology | | 763,409 | 3.75 |
| Utilities (31 December 2019: US\$512,567, 2.69%) | | | |
| 8,084 | A2A SpA | 11,445 | 0.06 |
| 889 | AGL Energy Ltd | 10,436 | 0.05 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust Global Equity Income UCITS ETF (continued)

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---|-------------------------------------|--------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing (continued) | | | |
| Common Stock (31 December 2019: US\$19,078,504, 100.00%) (continued) | | | |
| Utilities (31 December 2019: US\$512,567, 2.69%) (continued) | | | |
| 291 | Algonquin Power & Utilities Corp | 3,749 | 0.02 |
| 8,500 | Beijing Enterprises Holdings Ltd | 28,405 | 0.14 |
| 363 | Enagas SA | 8,868 | 0.04 |
| 20,084 | Enel Chile SA | 1,503 | 0.01 |
| 7,922 | GAIL India Ltd | 10,718 | 0.05 |
| 11,742 | Iberdrola SA | 136,103 | 0.67 |
| 299,458 | Inter RAO UES PJSC | 20,383 | 0.10 |
| 2,893 | Italgas SpA | 16,799 | 0.08 |
| 67 | OGE Energy Corp | 2,034 | 0.01 |
| 7,280 | Origin Energy Ltd | 29,272 | 0.14 |
| 142 | Public Service Enterprise Group Inc | 6,981 | 0.03 |
| 1,263 | Red Electrica Corp SA | 23,555 | 0.12 |
| 1,614 | Snam SpA | 7,857 | 0.04 |
| 8,066 | SSE Plc | 135,991 | 0.67 |
| 5,627 | Tenaga Nasional Bhd | 15,259 | 0.08 |
| 3,303 | Terna Rete Elettrica Nazionale SpA | 22,697 | 0.11 |
| 158 | UGI Corp | 5,024 | 0.03 |
| 260 | United Utilities Group Plc | 2,924 | 0.01 |
| Total Utilities | | 500,003 | 2.46 |
| Total Common Stock | | 20,184,631 | 99.13 |
| Total Transferable Securities admitted to an official stock exchange listing | | 20,184,631 | 99.13 |
| Total financial assets and liabilities at fair value through profit or loss | | 20,184,631 | 99.13 |
| Cash at bank and at broker | | 82,125 | 0.40 |
| Other Net Assets | | 94,530 | 0.47 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | | 20,361,286 | 100.00 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust Global Equity Income UCITS ETF (continued)

As at 30 June 2020

| Country Allocation | % of Net Assets |
|---|------------------------|
| Australia | 3.70 |
| Austria | 0.48 |
| Belgium | 0.19 |
| Bermuda | 0.76 |
| Brazil | 0.73 |
| Canada | 5.76 |
| Cayman Islands | 6.11 |
| Chile | 0.24 |
| China | 8.85 |
| Denmark | 0.04 |
| Finland | 0.41 |
| France | 4.15 |
| Germany | 5.43 |
| Hong Kong | 7.45 |
| Hungary | 0.08 |
| India | 0.11 |
| Indonesia | 0.49 |
| Ireland | 0.51 |
| Israel | 0.07 |
| Italy | 0.79 |
| Japan | 11.69 |
| Korea, Republic of (South Korea) | 0.90 |
| Liberia | 0.27 |
| Luxembourg | 0.19 |
| Malaysia | 1.07 |
| Mexico | 0.63 |
| Netherlands | 1.34 |
| New Zealand | 0.02 |
| Norway | 0.60 |
| Panama | 0.23 |
| Poland | 0.57 |
| Russia | 0.51 |
| Singapore | 2.90 |
| South Africa | 0.58 |
| Spain | 1.58 |
| Sweden | 0.20 |
| Switzerland | 1.06 |
| Taiwan | 1.39 |
| Thailand | 0.81 |
| United Kingdom | 4.80 |
| United States | 21.44 |
| Total Investments | 99.13 |
| Net Other Assets and Liabilities | 0.87 |
| Total | 100.00 |

| Analysis of Total Assets | % of Total Assets |
|--|--------------------------|
| Transferable securities admitted to an official stock exchange listing | 99.09 |
| Cash | 0.40 |
| Other Assets | 0.51 |
| Total Assets | 100.00 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust Germany AlphaDEX® UCITS ETF

As at 30 June 2020

| Nominal | Security Description | Fair Value € | % of Net Assets |
|---|---|-----------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing | | | |
| Common Stock (31 December 2019: €1,286,327, 100.14%) | | | |
| Basic Materials (31 December 2019: €55,641, 4.33%) | | | |
| 797 | BASF SE | 39,755 | 3.40 |
| 222 | Brenntag AG | 10,383 | 0.89 |
| 518 | Covestro AG '144A' | 17,534 | 1.50 |
| 1,974 | Evonik Industries AG | 44,632 | 3.81 |
| 243 | FUCHS PETROLUB SE - Preference | 8,685 | 0.74 |
| Total Basic Materials | | 120,989 | 10.34 |
| Communications (31 December 2019: €80,005, 6.23%) | | | |
| 1,408 | 1&1 Drillisch AG | 32,567 | 2.78 |
| 761 | Delivery Hero SE '144A' | 69,220 | 5.92 |
| 486 | Rocket Internet SE '144A' | 9,278 | 0.79 |
| 547 | Scout24 AG '144A' | 37,770 | 3.23 |
| 367 | United Internet AG | 13,840 | 1.18 |
| Total Communications | | 162,675 | 13.90 |
| Consumer, Cyclical (31 December 2019: €492,360, 38.33%) | | | |
| 441 | Bayerische Motoren Werke AG | 25,058 | 2.14 |
| 575 | CTS Eventim AG & Co KGaA | 21,275 | 1.82 |
| 218 | Daimler AG | 7,880 | 0.67 |
| 2,618 | Deutsche Lufthansa AG | 23,410 | 2.00 |
| 871 | Hella GmbH & Co KGaA | 31,704 | 2.71 |
| 806 | Porsche Automobil Holding SE - Preference | 41,235 | 3.52 |
| 5,578 | Schaeffler AG - Preference | 37,205 | 3.18 |
| 244 | Volkswagen AG - Preference | 32,925 | 2.81 |
| 713 | Zalando SE '144A' | 44,762 | 3.83 |
| Total Consumer, Cyclical | | 265,454 | 22.68 |
| Consumer, Non-cyclical (31 December 2019: €112,829, 8.78%) | | | |
| 295 | Bayer AG | 19,408 | 1.66 |
| 189 | Carl Zeiss Meditec AG | 16,405 | 1.40 |
| 655 | Suedzucker AG | 9,190 | 0.79 |
| Total Consumer, Non-cyclical | | 45,003 | 3.85 |
| Financial (31 December 2019: €305,776, 23.80%) | | | |
| 5,381 | Aroundtown SA | 27,432 | 2.34 |
| 3,894 | Commerzbank AG | 15,448 | 1.32 |
| 590 | Deutsche Wohnen SE | 23,570 | 2.01 |
| 502 | Grand City Properties SA | 10,311 | 0.88 |
| 252 | Hannover Rueck SE | 38,657 | 3.30 |
| 305 | LEG Immobilien AG | 34,465 | 2.95 |
| 163 | Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen | 37,718 | 3.22 |
| 1,939 | TAG Immobilien AG | 41,146 | 3.52 |
| 1,216 | Talanx AG | 40,225 | 3.44 |
| Total Financial | | 268,972 | 22.98 |
| Industrial (31 December 2019: €71,119, 5.54%) | | | |
| 632 | Deutsche Post AG | 20,572 | 1.76 |
| 729 | GEA Group AG | 20,521 | 1.75 |
| 496 | HeidelbergCement AG | 23,580 | 2.01 |
| 698 | KION Group AG | 38,250 | 3.27 |
| 56 | Sartorius AG - Preference | 16,386 | 1.40 |
| Total Industrial | | 119,309 | 10.19 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust Germany AlphaDEX[®] UCITS ETF (continued)

As at 30 June 2020

| Nominal | Security Description | Fair Value € | % of Net Assets |
|---|---|------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing (continued) | | | |
| Common Stock (31 December 2019: €1,286,327, 100.14%) (continued) | | | |
| Technology (31 December 2019: €157,619, 12.27%) | | | |
| 429 | Bechtle AG | 67,353 | 5.75 |
| 548 | Nemetschek SE | 33,538 | 2.87 |
| | Total Technology | 100,891 | 8.62 |
| Utilities (31 December 2019: €10,978, 0.86%) | | | |
| 1,964 | RWE AG | 61,100 | 5.22 |
| 728 | Uniper SE | 20,894 | 1.79 |
| | Total Utilities | 81,994 | 7.01 |
| | Total Common Stock | 1,165,287 | 99.57 |
| | Total Transferable Securities admitted to an official stock exchange listing | 1,165,287 | 99.57 |
| | Total financial assets and liabilities at fair value through profit or loss | 1,165,287 | 99.57 |
| | Cash at bank and at broker | 4,313 | 0.37 |
| | Other Net Assets | 721 | 0.06 |
| | Net Assets Attributable to Holders of Redeemable Participating Shares | 1,170,321 | 100.00 |

| Country Allocation | % of Net Assets |
|---|----------------------------|
| Germany | 96.35 |
| Luxembourg | 3.22 |
| Total Investments | 99.57 |
| Net Other Assets and Liabilities | 0.43 |
| Total | 100.00 |

| Analysis of Total Assets | % of Total Assets |
|--|------------------------------|
| Transferable securities admitted to an official stock exchange listing | 99.52 |
| Cash | 0.37 |
| Other Assets | 0.11 |
| Total Assets | 100.00 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust US Equity Income UCITS ETF

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---|--|--------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing | | | |
| Common Stock (31 December 2019: US\$106,517,230, 99.67%) | | | |
| Basic Materials (31 December 2019: US\$8,045,065, 7.53%) | | | |
| 408 | Cabot Corp | 15,116 | 0.03 |
| 5,217 | Chemours Co/The | 80,081 | 0.14 |
| 6,661 | Eastman Chemical Co | 463,872 | 0.84 |
| 15,369 | International Paper Co | 541,143 | 0.97 |
| 26,719 | LyondellBasell Industries NV | 1,755,973 | 3.17 |
| 6,284 | Nucor Corp | 260,220 | 0.47 |
| 1,994 | Schweitzer-Mauduit International Inc | 66,620 | 0.12 |
| 6,303 | Steel Dynamics Inc | 164,445 | 0.30 |
| Total Basic Materials | | 3,347,470 | 6.04 |
| Communications (31 December 2019: US\$7,456,057, 6.98%) | | | |
| 9,683 | AT&T Inc | 292,717 | 0.53 |
| 34,386 | Interpublic Group of Cos Inc/The | 590,064 | 1.06 |
| 20,735 | Omnicom Group Inc | 1,132,131 | 2.04 |
| 21,868 | Verizon Communications Inc | 1,205,583 | 2.18 |
| 38,867 | ViacomCBS Inc - Class B | 906,378 | 1.64 |
| Total Communications | | 4,126,873 | 7.45 |
| Consumer, Cyclical (31 December 2019: US\$15,452,405, 14.46%) | | | |
| 13,986 | American Eagle Outfitters Inc | 152,447 | 0.28 |
| 12,270 | Big Lots Inc | 515,340 | 0.93 |
| 2,195 | Bloomin' Brands Inc | 23,399 | 0.04 |
| 30,140 | Carnival Corp | 494,899 | 0.89 |
| 2,262 | Cheesecake Factory Inc/The | 51,845 | 0.09 |
| 333 | Children's Place Inc/The | 12,461 | 0.02 |
| 1,836 | Cinemark Holdings Inc | 21,206 | 0.04 |
| 134 | Cracker Barrel Old Country Store Inc | 14,862 | 0.03 |
| 881 | Darden Restaurants Inc | 66,753 | 0.12 |
| 18,500 | Foot Locker Inc | 539,460 | 0.97 |
| 18,767 | Gap Inc/The | 236,840 | 0.43 |
| 1,088 | Goodyear Tire & Rubber Co/The | 9,732 | 0.02 |
| 55,831 | Hanesbrands Inc | 630,332 | 1.14 |
| 10,392 | Harley-Davidson Inc | 247,018 | 0.45 |
| 835 | Hasbro Inc | 62,583 | 0.11 |
| 2,355 | HNI Corp | 71,992 | 0.13 |
| 2,373 | Knoll Inc | 28,927 | 0.05 |
| 11,042 | Kohl's Corp | 229,342 | 0.41 |
| 6,439 | Leggett & Platt Inc | 226,331 | 0.41 |
| 22,693 | Macy's Inc | 156,128 | 0.28 |
| 462 | Marcus Corp/The | 6,131 | 0.01 |
| 1,613 | MDC Holdings Inc | 57,584 | 0.10 |
| 1,622 | Movado Group Inc | 17,582 | 0.03 |
| 1,291 | MSC Industrial Direct Co Inc - Class A | 93,998 | 0.17 |
| 3,761 | Nu Skin Enterprises Inc - Class A | 143,783 | 0.26 |
| 12,300 | Office Depot Inc | 28,905 | 0.05 |
| 4,846 | Penske Automotive Group Inc | 187,589 | 0.34 |
| 109 | PetMed Express Inc | 3,885 | 0.01 |
| 14,480 | Royal Caribbean Cruises Ltd | 728,344 | 1.32 |
| 15,098 | Steelcase Inc | 182,082 | 0.33 |
| 10,960 | Triton International Ltd/Bermuda | 331,430 | 0.60 |
| 26,032 | Walgreens Boots Alliance Inc | 1,103,496 | 1.99 |
| 2,233 | Whirlpool Corp | 289,241 | 0.52 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust US Equity Income UCITS ETF (continued)

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---|---------------------------------------|--------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing (continued) | | | |
| Common Stock (31 December 2019: US\$106,517,230, 99.67%) (continued) | | | |
| Consumer, Cyclical (31 December 2019: US\$15,452,405, 14.46%) (continued) | | | |
| 2,549 | Wyndham Destinations Inc | 71,831 | 0.13 |
| Total Consumer, Cyclical | | 7,037,778 | 12.70 |
| Consumer, Non-cyclical (31 December 2019: US\$13,219,327, 12.37%) | | | |
| 11,828 | AbbVie Inc | 1,161,273 | 2.10 |
| 2,879 | B&G Foods Inc | 70,190 | 0.13 |
| 13,516 | General Mills Inc | 833,261 | 1.50 |
| 26,100 | H&R Block Inc | 372,708 | 0.67 |
| 617 | J M Smucker Co/The | 65,285 | 0.12 |
| 1,108 | Kellogg Co | 73,195 | 0.13 |
| 321 | Medifast Inc | 44,545 | 0.08 |
| 26,867 | Pfizer Inc | 878,551 | 1.59 |
| 207 | Sabre Corp | 1,668 | 0.00 |
| 427 | Universal Corp/VA | 18,152 | 0.03 |
| Total Consumer, Non-cyclical | | 3,518,828 | 6.35 |
| Energy (31 December 2019: US\$11,219,264, 10.50%) | | | |
| 2,967 | Arch Resources Inc | 84,292 | 0.15 |
| 3,151 | Chevron Corp | 281,164 | 0.51 |
| 8,205 | ConocoPhillips | 344,774 | 0.62 |
| 4,505 | CVR Energy Inc | 90,596 | 0.16 |
| 16,551 | Delek US Holdings Inc | 288,153 | 0.52 |
| 2,555 | Exxon Mobil Corp | 114,260 | 0.21 |
| 11,520 | HollyFrontier Corp | 336,384 | 0.61 |
| 33,001 | Marathon Petroleum Corp | 1,233,577 | 2.23 |
| 76,420 | Ovintiv Inc | 729,811 | 1.32 |
| 16,525 | Phillips 66 | 1,188,147 | 2.14 |
| 17,058 | Valero Energy Corp | 1,003,352 | 1.81 |
| Total Energy | | 5,694,510 | 10.28 |
| Financial (31 December 2019: US\$37,087,856, 34.70%) | | | |
| 7,500 | Alliance Data Systems Corp | 338,400 | 0.61 |
| 15,375 | Ally Financial Inc | 304,886 | 0.55 |
| 9,058 | Associated Banc Corp | 123,913 | 0.22 |
| 3,494 | Atlantic Union Bankshares Corp | 80,921 | 0.15 |
| 852 | Bank of Hawaii Corp 15/05/2018 | 52,321 | 0.09 |
| 19,966 | Bank OZK | 468,602 | 0.85 |
| 5,991 | BankUnited Inc | 121,318 | 0.22 |
| 2,213 | Banner Corp | 84,094 | 0.15 |
| 2,320 | BOK Financial Corp | 130,941 | 0.24 |
| 3,572 | Boston Private Financial Holdings Inc | 24,575 | 0.04 |
| 14,931 | Brightsphere Investment Group Inc | 186,040 | 0.34 |
| 714 | Brookline Bancorp Inc | 7,197 | 0.01 |
| 13,115 | Cathay General Bancorp | 344,925 | 0.62 |
| 562 | Central Pacific Financial Corp | 9,009 | 0.02 |
| 3,978 | CIT Group Inc | 82,464 | 0.15 |
| 5,525 | Citigroup Inc | 282,327 | 0.51 |
| 49,356 | Citizens Financial Group Inc | 1,245,745 | 2.25 |
| 2,553 | Columbia Banking System Inc | 72,365 | 0.13 |
| 30,263 | Comerica Inc | 1,153,020 | 2.08 |
| 989 | Cullen/Frost Bankers Inc | 73,888 | 0.13 |
| 3,954 | CVB Financial Corp | 74,098 | 0.13 |
| 2,056 | Evercore Inc - Class A | 121,140 | 0.22 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust US Equity Income UCITS ETF (continued)

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---|---|--------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing (continued) | | | |
| Common Stock (31 December 2019: US\$106,517,230, 99.67%) (continued) | | | |
| Financial (31 December 2019: US\$37,087,856, 34.70%) (continued) | | | |
| 10,140 | Federated Hermes Inc | 240,318 | 0.43 |
| 12,242 | Fidelity National Financial Inc | 375,340 | 0.68 |
| 56,618 | Fifth Third Bancorp | 1,091,595 | 1.97 |
| 5,106 | First Commonwealth Financial Corp | 42,278 | 0.08 |
| 13,364 | First Financial Bancorp | 185,626 | 0.33 |
| 14,105 | First Hawaiian Inc | 243,170 | 0.44 |
| 22,327 | First Horizon National Corp | 222,377 | 0.40 |
| 1,380 | First Interstate BancSystem Inc | 42,725 | 0.08 |
| 7,967 | First Midwest Bancorp Inc/IL | 106,359 | 0.19 |
| 43,468 | Franklin Resources Inc | 911,524 | 1.64 |
| 8,798 | Fulton Financial Corp | 92,643 | 0.17 |
| 4,910 | Great Western Bancorp Inc | 67,562 | 0.12 |
| 5,805 | Hancock Whitney Corp | 123,066 | 0.22 |
| 19,255 | Hope Bancorp Inc | 177,531 | 0.32 |
| 115,633 | Huntington Bancshares Inc/OH | 1,044,744 | 1.88 |
| 7,066 | Investors Bancorp Inc | 60,061 | 0.11 |
| 9,255 | Kennedy-Wilson Holdings Inc | 140,861 | 0.25 |
| 104,355 | KeyCorp | 1,271,044 | 2.29 |
| 3,453 | Lazard Ltd - Class A | 98,859 | 0.18 |
| 918 | LTC Properties Inc (REIT) | 34,581 | 0.06 |
| 21,619 | MetLife Inc | 789,526 | 1.42 |
| 4,654 | Northwest Bancshares Inc | 47,587 | 0.09 |
| 19,884 | Old Republic International Corp | 324,308 | 0.58 |
| 5,338 | OneMain Holdings Inc | 130,995 | 0.24 |
| 6,827 | Pacific Premier Bancorp Inc | 148,009 | 0.27 |
| 7,706 | PacWest Bancorp | 151,885 | 0.27 |
| 237 | Park National Corp | 16,680 | 0.03 |
| 31,098 | People's United Financial Inc | 359,804 | 0.65 |
| 4,830 | PNC Financial Services Group Inc/The | 508,164 | 0.92 |
| 6,076 | Principal Financial Group Inc | 252,397 | 0.45 |
| 5,655 | Provident Financial Services Inc | 81,715 | 0.15 |
| 4,351 | Prudential Financial Inc | 264,976 | 0.48 |
| 126,023 | Regions Financial Corp | 1,401,376 | 2.53 |
| 701 | Ryman Hospitality Properties Inc (REIT) | 24,255 | 0.04 |
| 1,216 | S&T Bancorp Inc | 28,515 | 0.05 |
| 623 | Safety Insurance Group Inc | 47,510 | 0.09 |
| 4,247 | Sandy Spring Bancorp Inc | 105,241 | 0.19 |
| 22,529 | Santander Consumer USA Holdings Inc | 414,759 | 0.75 |
| 546 | Southside Bancshares Inc | 15,135 | 0.03 |
| 28,480 | Synchrony Financial | 631,117 | 1.14 |
| 20,237 | Synovus Financial Corp | 415,466 | 0.75 |
| 3,186 | TCF Financial Corp | 93,732 | 0.17 |
| 29,008 | Truist Financial Corp | 1,089,250 | 1.97 |
| 14,435 | Umpqua Holdings Corp | 153,588 | 0.28 |
| 8,513 | United Bankshares Inc/WV | 235,470 | 0.42 |
| 83,383 | Unum Group | 1,383,324 | 2.50 |
| 14,707 | US Bancorp | 541,512 | 0.98 |
| 22,632 | Vornado Realty Trust (REIT) | 864,769 | 1.56 |
| 11,271 | Webster Financial Corp | 322,463 | 0.58 |
| 34,332 | Wells Fargo & Co | 878,899 | 1.59 |
| 7,154 | WesBanco Inc | 145,298 | 0.26 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust US Equity Income UCITS ETF (continued)

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---|---|--------------------|------------------------|
| Transferable Securities admitted to an official stock exchange listing (continued) | | | |
| Common Stock (31 December 2019: US\$106,517,230, 99.67%) (continued) | | | |
| Financial (31 December 2019: US\$37,087,856, 34.70%) (continued) | | | |
| 8,091 | Zions Bancorp NA | 275,094 | 0.50 |
| | Total Financial | 24,097,272 | 43.48 |
| Industrial (31 December 2019: US\$5,738,962, 5.37%) | | | |
| 2,250 | 3M Co | 350,977 | 0.63 |
| 4,191 | Greif Inc | 144,212 | 0.26 |
| 481 | Hillenbrand Inc | 13,021 | 0.02 |
| 8,364 | Raytheon Technologies Corp | 515,390 | 0.93 |
| 1,253 | Trinseo SA | 27,766 | 0.05 |
| 6,522 | United Parcel Service Inc - Class B | 725,116 | 1.31 |
| 21,714 | Westrock Co | 613,638 | 1.11 |
| | Total Industrial | 2,390,120 | 4.31 |
| Technology (31 December 2019: US\$7,106,389, 6.65%) | | | |
| 50,951 | Hewlett Packard Enterprise Co | 495,753 | 0.89 |
| 16,715 | HP Inc | 291,343 | 0.53 |
| 13,759 | International Business Machines Corp | 1,661,674 | 3.00 |
| 16,426 | NetApp Inc | 728,822 | 1.32 |
| 32,901 | Seagate Technology Plc | 1,592,737 | 2.87 |
| | Total Technology | 4,770,329 | 8.61 |
| Utilities (31 December 2019: US\$1,191,905, 1.11%) | | | |
| 640 | NorthWestern Corp | 34,893 | 0.06 |
| 4,814 | OGE Energy Corp | 146,153 | 0.26 |
| 2,517 | UGI Corp | 80,040 | 0.15 |
| | Total Utilities | 261,086 | 0.47 |
| | Total Common Stock | 55,244,266 | 99.69 |
| | Total Transferable Securities admitted to an official stock exchange listing | 55,244,266 | 99.69 |
| | Total financial assets and liabilities at fair value through profit or loss | 55,244,266 | 99.69 |
| | Cash at bank and at broker | 49,753 | 0.09 |
| | Other Net Assets | 122,656 | 0.22 |
| | Net Assets Attributable to Holders of Redeemable Participating Shares | 55,416,675 | 100.00 |
| Country Allocation | | | % of Net Assets |
| | Bermuda | | 0.78 |
| | Ireland | | 2.87 |
| | Liberia | | 1.32 |
| | Luxembourg | | 0.05 |
| | Netherlands | | 3.17 |
| | Panama | | 0.89 |
| | United States | | 90.61 |
| | Total Investments | | 99.69 |
| | Net Other Assets and Liabilities | | 0.31 |
| | Total | | 100.00 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust US Equity Income UCITS ETF (continued)

As at 30 June 2020

| | % of Total Assets |
|--|------------------------------|
| Analysis of Total Assets | |
| Transferable securities admitted to an official stock exchange listing | 99.64 |
| Cash | 0.09 |
| Other Assets | 0.27 |
| Total Assets | <u>100.00</u> |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust Switzerland AlphaDEX[®] UCITS ETF

As at 30 June 2020

| Nominal | Security Description | Fair Value F | % of Net Assets |
|---|--|-----------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing | | | |
| Common Stock (31 December 2019: F2,619,059, 100.04%) | | | |
| Basic Materials (31 December 2019: F253,604, 9.69%) | | | |
| 514 | Clariant AG | 9,565 | 0.82 |
| 17 | EMS-Chemie Holding AG | 12,478 | 1.07 |
| 7 | Givaudan SA | 24,696 | 2.12 |
| Total Basic Materials | | 46,739 | 4.01 |
| Communications (31 December 2019: F150,448, 5.75%) | | | |
| 632 | DKSH Holding AG | 38,426 | 3.29 |
| 438 | Sunrise Communications Group AG '144A' | 36,814 | 3.16 |
| 65 | Swisscom AG | 32,233 | 2.76 |
| Total Communications | | 107,473 | 9.21 |
| Consumer, Cyclical (31 December 2019: F333,022, 12.72%) | | | |
| 146 | Cie Financiere Richemont SA | 8,824 | 0.76 |
| 578 | Dufry AG | 16,219 | 1.39 |
| 206 | Swatch Group AG/The | 38,954 | 3.34 |
| Total Consumer, Cyclical | | 63,997 | 5.49 |
| Consumer, Non-cyclical (31 December 2019: F503,051, 19.21%) | | | |
| 5 | Barry Callebaut AG | 9,035 | 0.77 |
| 26 | Emmi AG | 21,502 | 1.84 |
| 742 | Idorsia Ltd | 22,483 | 1.93 |
| 242 | Novartis AG | 19,946 | 1.71 |
| 35 | Roche Holding AG | 11,492 | 0.99 |
| 50 | Sonova Holding AG | 9,457 | 0.81 |
| 47 | Straumann Holding AG | 38,258 | 3.28 |
| 314 | Vifor Pharma AG | 44,761 | 3.84 |
| Total Consumer, Non-cyclical | | 176,934 | 15.17 |
| Financial (31 December 2019: F525,874, 20.09%) | | | |
| 190 | Baloise Holding AG | 26,999 | 2.32 |
| 141 | Banque Cantonale Vaudoise | 12,986 | 1.11 |
| 3,390 | Credit Suisse Group AG | 33,215 | 2.85 |
| 244 | Helvetia Holding AG | 21,558 | 1.85 |
| 667 | Julius Baer Group Ltd | 26,447 | 2.27 |
| 38 | Partners Group Holding AG | 32,657 | 2.80 |
| 249 | PSP Swiss Property AG | 26,568 | 2.28 |
| 46 | Swiss Life Holding AG | 16,146 | 1.38 |
| 199 | Swiss Prime Site AG | 17,433 | 1.49 |
| 204 | Swiss Re AG | 14,904 | 1.28 |
| 3,634 | UBS Group AG | 39,629 | 3.40 |
| 803 | Vontobel Holding AG | 53,359 | 4.58 |
| 56 | Zurich Insurance Group AG | 18,715 | 1.60 |
| Total Financial | | 340,616 | 29.21 |
| Industrial (31 December 2019: F650,227, 24.83%) | | | |
| 8 | Belimo Holding AG | 55,760 | 4.78 |
| 131 | Bucher Industries AG | 35,737 | 3.06 |
| 314 | Flughafen Zurich AG | 38,654 | 3.31 |
| 272 | Kuehne + Nagel International AG | 42,813 | 3.67 |
| 1,034 | LafargeHolcim Ltd | 42,921 | 3.68 |
| 477 | SFS Group AG | 42,310 | 3.63 |
| 244 | Sika AG | 44,493 | 3.82 |
| Total Industrial | | 302,688 | 25.95 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust Switzerland AlphaDEX[®] UCITS ETF (continued)

As at 30 June 2020

| Nominal | Security Description | Fair Value F | % of Net Assets |
|---------|---|------------------|--------------------|
| | Transferable Securities admitted to an official stock exchange listing (continued) | | |
| | Common Stock (31 December 2019: F2,619,059, 100.04%) (continued) | | |
| | Technology (31 December 2019: F90,235, 3.45%) | | |
| 969 | Logitech International SA | 59,942 | 5.14 |
| | Total Technology | 59,942 | 5.14 |
| | Utilities (31 December 2019: F112,598, 4.30%) | | |
| 778 | BKW AG | 66,130 | 5.67 |
| | Total Utilities | 66,130 | 5.67 |
| | Total Common Stock | 1,164,519 | 99.85 |
| | Total Transferable Securities admitted to an official stock exchange listing | 1,164,519 | 99.85 |
| | Total financial assets and liabilities at fair value through profit or loss | 1,164,519 | 99.85 |
| | Cash at bank and at broker | 2,319 | 0.20 |
| | Other Net Liabilities | (616) | (0.05) |
| | Net Assets Attributable to Holders of Redeemable Participating Shares | 1,166,222 | 100.00 |

| Country Allocation | % of Net Assets |
|---|--------------------|
| Switzerland | 99.85 |
| Total Investments | 99.85 |
| Net Other Assets and Liabilities | 0.15 |
| Total | 100.00 |

| Analysis of Total Assets | % of Total Assets |
|--|----------------------|
| Transferable securities admitted to an official stock exchange listing | 99.80 |
| Cash | 0.20 |
| Total Assets | 100.00 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust North American Energy Infrastructure Income UCITS Fund

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---|--|--------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing | | | |
| Common Stock (31 December 2019: US\$2,156,689, 45.43%) | | | |
| Energy (31 December 2019: US\$1,111,594, 23.42%) | | | |
| 3,110 | AltaGas Ltd | 35,851 | 2.69 |
| 120 | Enbridge Inc | 3,650 | 0.27 |
| 589 | Equitrans Midstream Corp | 4,895 | 0.37 |
| 830 | Inter Pipeline Ltd | 7,728 | 0.58 |
| 670 | Keyera Corp | 10,201 | 0.76 |
| 3,230 | Kinder Morgan Inc | 48,999 | 3.67 |
| 1,252 | ONEOK Inc | 41,591 | 3.11 |
| 2,470 | TC Energy Corp | 105,864 | 7.93 |
| 1,227 | Williams Cos Inc/The | 23,338 | 1.75 |
| Total Energy | | 282,117 | 21.13 |
| Utilities (31 December 2019: US\$1,045,095, 22.01%) | | | |
| 170 | Alliant Energy Corp | 8,133 | 0.61 |
| 430 | American Electric Power Co Inc | 34,245 | 2.56 |
| 160 | American Water Works Co Inc | 20,586 | 1.54 |
| 350 | Atmos Energy Corp | 34,853 | 2.61 |
| 420 | Canadian Utilities Ltd | 10,457 | 0.78 |
| 18 | Chesapeake Utilities Corp | 1,512 | 0.11 |
| 250 | CMS Energy Corp | 14,605 | 1.09 |
| 340 | DTE Energy Co | 36,550 | 2.74 |
| 110 | Duke Energy Corp | 8,788 | 0.66 |
| 260 | Emera Inc | 10,231 | 0.77 |
| 430 | Eversource Energy | 35,806 | 2.68 |
| 530 | Exelon Corp | 19,234 | 1.44 |
| 340 | FirstEnergy Corp | 13,185 | 0.99 |
| 315 | Fortis Inc/Canada | 11,980 | 0.90 |
| 150 | IDACORP Inc | 13,105 | 0.98 |
| 730 | New Jersey Resources Corp | 23,834 | 1.78 |
| 210 | NextEra Energy Inc | 50,436 | 3.78 |
| 90 | ONE Gas Inc | 6,934 | 0.52 |
| 750 | PPL Corp | 19,380 | 1.45 |
| 760 | Public Service Enterprise Group Inc | 37,362 | 2.80 |
| 290 | Sempra Energy | 33,997 | 2.55 |
| 30 | WEC Energy Group Inc | 2,629 | 0.20 |
| 320 | Xcel Energy Inc | 20,000 | 1.50 |
| Total Utilities | | 467,842 | 35.04 |
| Total Common Stock | | 749,959 | 56.17 |
| Exchange Traded Funds (31 December 2019: US\$300,000, 6.32%) | | | |
| 25,000 | Blackrock Institutional Cash Series Plc - Institutional US Treasury Fund | 25,000 | 1.87 |
| 25,000 | Fidelity Institutional Liquidity Fund Plc | 25,000 | 1.88 |
| 25,000 | Invesco Short-Term Investments Company (Global Series) plc - US Dollar Liquidity Portfolio | 25,000 | 1.87 |
| Total Exchange Traded Funds | | 75,000 | 5.62 |
| Treasury Notes/Bonds (31 December 2019: US\$1,502,935, 31.66%) | | | |
| Government (31 December 2019: US\$1,502,935, 31.66%) | | | |
| 75,000 | United States Treasury Note/Bond 1.75% 31/10/2020 | 75,390 | 5.65 |
| 75,000 | United States Treasury Note/Bond 2% 31/07/2020 | 75,113 | 5.63 |
| 75,000 | United States Treasury Note/Bond 2% 30/09/2020 | 75,341 | 5.64 |
| 75,000 | United States Treasury Note/Bond 2% 30/11/2020 | 75,554 | 5.66 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust North American Energy Infrastructure Income UCITS Fund (continued)

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets | | | |
|--|--|------------------------------------|----------------------------|--------------------|----------------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing (continued) | | | | | | |
| Treasury Notes/Bonds (31 December 2019: US\$1,502,935, 31.66%) (continued) | | | | | | |
| Government (31 December 2019: US\$1,502,935, 31.66%) (continued) | | | | | | |
| 75,000 | United States Treasury Note/Bond 2.125% 31/08/2020 | 75,243 | 5.63 | | | |
| 75,000 | United States Treasury Note/Bond 2.5% 31/12/2020 | 75,860 | 5.68 | | | |
| Total Government | | 452,501 | 33.89 | | | |
| Total Treasury Notes/Bonds | | 452,501 | 33.89 | | | |
| Total Transferable Securities admitted to an official stock exchange listing | | 1,277,460 | 95.68 | | | |
| Transferable securities dealt on another regulated market | | | | | | |
| Money Market Funds (31 December 2019: US\$100,000, 2.11%) | | | | | | |
| 25,000 | Federated International Funds Plc - Short Term US Prime Fund | 25,000 | 1.87 | | | |
| Total Money Market Funds | | 25,000 | 1.87 | | | |
| Total Transferable securities dealt on another regulated market | | 25,000 | 1.87 | | | |
| Total Transferable Securities admitted to an official stock exchange listing or dealt on another regulated market | | 1,302,460 | 97.55 | | | |
| Contracts For Difference* (30 June 2020: Nil; 31 December 2019: US\$54,427, 1.15%) | | | | | | |
| Forward Currency Contracts** (31 December 2019: US\$9,704, 0.20%) | | | | | | |
| Currency | Purchased | Currency | Sold | Maturity Date | Unrealised Gain US\$ | % of Net Assets |
| USD | 6,754 | EUR | 6,000 | 02/07/2020 | 14 | 0.00 |
| USD | 5,653 | GBP | 4,500 | 09/07/2020 | 76 | 0.01 |
| Total unrealised gain on forward currency contracts | | | | | 90 | 0.01 |
| Total financial assets at fair value through profit or loss | | | | | 1,302,550 | 97.56 |
| Contracts For Difference* (31 December 2019: (US\$3,662), (0.08%)) | | | | | | |
| Nominal | Security Description | Notional Maturity value US\$ | Unrealised Loss US\$ | % of Net Assets | | |
| 525 | BP Midstream Partners LP | 6,022 | (257) | (0.02) | | |
| 1,250 | Enbridge Inc | 38,025 | (875) | (0.06) | | |
| 4,270 | Energy Transfer LP | 30,402 | (4,303) | (0.32) | | |
| 5,460 | Enterprise Products Partners LP | 99,208 | (7,317) | (0.55) | | |
| 2,610 | Holly Energy Partners LP | 38,080 | (5,898) | (0.44) | | |
| 1,320 | Magellan Midstream Partners LP | 56,984 | (2,822) | (0.21) | | |
| 1,370 | NextEra Energy Partners LP | 70,254 | (375) | (0.03) | | |
| 1,090 | Phillips 66 Partners LP | 39,284 | (4,385) | (0.33) | | |
| 1,260 | Plains All American Pipeline LP | 11,138 | (2,105) | (0.16) | | |
| 4,190 | Shell Midstream Partners LP | 51,411 | (9,820) | (0.73) | | |
| 280 | Suburban Propane Partners LP | 4,004 | (260) | (0.02) | | |
| 2,370 | TC PipeLines LP | 73,612 | (10,637) | (0.80) | | |
| 1,570 | Westlake Chemical Partners LP | 29,736 | (1,460) | (0.11) | | |
| Total unrealised loss on contracts for difference | | | (50,514) | (3.78) | | |
| Total underlying exposure on contracts for difference: (30 June 2020: US\$548,161; 31 December 2019: US\$2,373,953) | | | | | | |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust North American Energy Infrastructure Income UCITS Fund (continued)

As at 30 June 2020

Forward Currency Contracts (31 December 2019: (US\$0.00), (0.00%))**

| Currency | Purchased | Currency | Sold | Maturity Date | Unrealised Loss US\$ | % of Net Assets |
|--|------------------|-----------------|-------------|----------------------|---------------------------------|------------------------|
| EUR | 158,500 | USD | 178,197 | 02/07/2020 | (123) | (0.01) |
| GBP | 26,900 | USD | 33,917 | 09/07/2020 | (584) | (0.05) |
| USD | 987 | GBP | 800 | 09/07/2020 | (4) | (0.00) |
| Total unrealised loss on forward currency contracts | | | | | (711) | (0.06) |
| Total underlying exposure on forward currency contracts: (30 June 2020: US\$224,557; 31 December 2019: US\$1,188,844) | | | | | | |
| Total financial liabilities at fair value through profit or loss | | | | | (51,225) | (3.84) |
| Total financial assets and liabilities at fair value through profit or loss | | | | | 1,251,325 | 93.72 |
| Cash at bank and at broker | | | | | 122,927 | 9.21 |
| Other Net Liabilities | | | | | (39,125) | (2.93) |
| Net Assets Attributable to Holders of Redeemable Participating Shares | | | | | 1,335,127 | 100.00 |

| Country Allocation | % of Net Assets |
|---|------------------------|
| Canada | 14.68 |
| United States | 82.87 |
| Total Investments | 97.55 |
| Financial Derivative Instruments | (3.83) |
| Net Other Assets and Liabilities | 6.28 |
| Total | 100.00 |

| Analysis of Total Assets | % of Total Assets |
|---|--------------------------|
| Transferable securities admitted to an official stock exchange listing or dealt on another regulated market | 89.78 |
| OTC financial derivative instruments | 0.01 |
| Cash | 8.47 |
| Other Assets | 1.74 |
| Total Assets | 100.00 |

*The counterparty for the Contracts for Difference is BNP Paribas S.A.

**The counterparty for the Forward Currency Contracts is The Bank of Nova Scotia.

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust US Small Cap Core AlphaDEX® UCITS ETF

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---|--|--------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing | | | |
| Common Stock (31 December 2019: US\$1,230,819, 99.65%) | | | |
| Basic Materials (31 December 2019: US\$53,282, 4.31%) | | | |
| 290 | Allegheny Technologies Inc | 2,955 | 0.29 |
| 57 | Cabot Corp | 2,112 | 0.20 |
| 127 | Carpenter Technology Corp | 3,084 | 0.30 |
| 56 | Chemours Co/The | 860 | 0.08 |
| 375 | Cleveland-Cliffs Inc | 2,070 | 0.20 |
| 44 | Codexis Inc | 502 | 0.05 |
| 156 | Commercial Metals Co | 3,182 | 0.31 |
| 13 | Compass Minerals International Inc | 634 | 0.06 |
| 114 | Domtar Corp | 2,406 | 0.23 |
| 53 | HB Fuller Co | 2,364 | 0.23 |
| 271 | Hecla Mining Co (Units) | 886 | 0.09 |
| 14 | Innospec Inc | 1,081 | 0.11 |
| 14 | Kaiser Aluminum Corp | 1,031 | 0.10 |
| 188 | Livent Corp | 1,158 | 0.11 |
| 54 | Minerals Technologies Inc | 2,534 | 0.25 |
| 34 | Neenah Inc | 1,682 | 0.16 |
| 127 | Olin Corp | 1,459 | 0.14 |
| 265 | Orion Engineered Carbons SA | 2,806 | 0.27 |
| 52 | PolyOne Corp | 1,364 | 0.13 |
| 136 | PQ Group Holdings Inc | 1,801 | 0.17 |
| 5 | Rogers Corp | 623 | 0.06 |
| 71 | Schweitzer-Mauduit International Inc | 2,372 | 0.23 |
| 11 | Sensient Technologies Corp | 574 | 0.06 |
| 11 | Stepan Co | 1,068 | 0.10 |
| 78 | United States Steel Corp | 563 | 0.06 |
| Total Basic Materials | | 41,171 | 3.99 |
| Communications (31 December 2019: US\$47,887, 3.88%) | | | |
| 71 | 8x8 Inc | 1,136 | 0.11 |
| 81 | AMC Networks Inc | 1,894 | 0.18 |
| 56 | Cardlytics Inc | 3,919 | 0.38 |
| 217 | CommScope Holding Co Inc | 1,808 | 0.18 |
| 31 | EchoStar Corp | 867 | 0.08 |
| 16 | ePlus Inc | 1,131 | 0.11 |
| 92 | Gray Television Inc | 1,283 | 0.12 |
| 25 | Groupon Inc - Class A | 453 | 0.04 |
| 338 | iHeartMedia Inc | 2,822 | 0.27 |
| 466 | Infinera Corp | 2,759 | 0.27 |
| 26 | John Wiley & Sons Inc | 1,014 | 0.10 |
| 185 | Maxar Technologies Inc | 3,323 | 0.32 |
| 202 | Meredith Corp | 2,939 | 0.29 |
| 107 | NIC Inc | 2,457 | 0.24 |
| 55 | Perficient Inc | 1,968 | 0.19 |
| 228 | Quotient Technology Inc | 1,669 | 0.16 |
| 19 | Scholastic Corp | 569 | 0.06 |
| 31 | Shutterstock Inc | 1,084 | 0.11 |
| 92 | Sinclair Broadcast Group Inc - Class A | 1,698 | 0.16 |
| 4 | Stamps.com Inc | 735 | 0.07 |
| 39 | Stitch Fix Inc | 973 | 0.09 |
| 68 | Switch Inc | 1,212 | 0.12 |
| 147 | Telephone and Data Systems Inc | 2,922 | 0.28 |
| 67 | United States Cellular Corp | 2,068 | 0.20 |
| 205 | Vonage Holdings Corp | 2,062 | 0.20 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust US Small Cap Core AlphaDEX® UCITS ETF (continued)

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---|--|--------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing (continued) | | | |
| Common Stock (31 December 2019: US\$1,230,819, 99.65%) (continued) | | | |
| Communications (31 December 2019: US\$47,887, 3.88%) (continued) | | | |
| 27 | Yelp Inc - Class A | 624 | 0.06 |
| Total Communications | | 45,389 | 4.39 |
| Consumer, Cyclical (31 December 2019: US\$243,580, 19.72%) | | | |
| 217 | Abercrombie & Fitch Co | 2,309 | 0.22 |
| 96 | Acushnet Holdings Corp | 3,340 | 0.32 |
| 6 | Allegiant Travel Co - Class A | 655 | 0.06 |
| 274 | American Axle & Manufacturing Holdings Inc | 2,082 | 0.20 |
| 311 | American Eagle Outfitters Inc | 3,390 | 0.33 |
| 36 | Asbury Automotive Group Inc | 2,784 | 0.27 |
| 90 | Beacon Roofing Supply Inc | 2,373 | 0.23 |
| 174 | Big Lots Inc | 7,308 | 0.71 |
| 138 | Bloomin' Brands Inc | 1,471 | 0.14 |
| 84 | BMC Stock Holdings Inc | 2,112 | 0.20 |
| 36 | Buckle Inc/The | 564 | 0.05 |
| 48 | Callaway Golf Co | 840 | 0.08 |
| 14 | Cavco Industries Inc | 2,700 | 0.26 |
| 170 | Century Communities Inc | 5,212 | 0.50 |
| 116 | Cheesecake Factory Inc/The | 2,659 | 0.26 |
| 126 | Children's Place Inc/The | 4,715 | 0.46 |
| 151 | Cooper Tire & Rubber Co | 4,169 | 0.40 |
| 17 | Core-Mark Holding Co Inc | 424 | 0.04 |
| 29 | Crocs Inc | 1,068 | 0.10 |
| 316 | Dana Inc | 3,852 | 0.37 |
| 151 | Dave & Buster's Entertainment Inc | 2,013 | 0.19 |
| 496 | Designer Brands Inc | 3,358 | 0.33 |
| 67 | Dillard's Inc | 1,728 | 0.17 |
| 9 | Dorman Products Inc | 604 | 0.06 |
| 42 | Douglas Dynamics Inc | 1,475 | 0.14 |
| 48 | Forestar Group Inc | 724 | 0.07 |
| 12 | Fox Factory Holding Corp | 991 | 0.10 |
| 39 | Freshpet Inc | 3,263 | 0.32 |
| 16 | Gentherm Inc | 622 | 0.06 |
| 321 | G-III Apparel Group Ltd | 4,266 | 0.41 |
| 126 | GMS Inc | 3,098 | 0.30 |
| 56 | Group 1 Automotive Inc | 3,694 | 0.36 |
| 365 | Guess? Inc | 3,530 | 0.34 |
| 135 | H&E Equipment Services Inc | 2,495 | 0.24 |
| 236 | Hawaiian Holdings Inc | 3,313 | 0.32 |
| 21 | Healthcare Services Group Inc | 514 | 0.05 |
| 89 | Herman Miller Inc | 2,101 | 0.20 |
| 94 | Hilton Grand Vacations Inc | 1,838 | 0.18 |
| 78 | HNI Corp | 2,384 | 0.23 |
| 37 | Installed Building Products Inc | 2,545 | 0.25 |
| 327 | Interface Inc - Class A | 2,662 | 0.26 |
| 36 | iRobot Corp | 3,020 | 0.29 |
| 165 | KAR Auction Services Inc | 2,270 | 0.22 |
| 191 | Knoll Inc | 2,328 | 0.23 |
| 72 | La-Z-Boy Inc | 1,948 | 0.19 |
| 15 | LCI Industries | 1,725 | 0.17 |
| 40 | Levi Strauss & Co | 536 | 0.05 |
| 22 | LGI Homes Inc | 1,937 | 0.19 |
| 149 | M/I Homes Inc | 5,132 | 0.50 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust US Small Cap Core AlphaDEX[®] UCITS ETF (continued)

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---|-------------------------------------|--------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing (continued) | | | |
| Common Stock (31 December 2019: US\$1,230,819, 99.65%) (continued) | | | |
| Consumer, Cyclical (31 December 2019: US\$243,580, 19.72%) (continued) | | | |
| 86 | Malibu Boats Inc - Class A | 4,468 | 0.43 |
| 106 | MDC Holdings Inc | 3,784 | 0.37 |
| 68 | Meritage Homes Corp | 5,176 | 0.50 |
| 149 | Meritor Inc | 2,950 | 0.29 |
| 75 | Methode Electronics Inc | 2,345 | 0.23 |
| 18 | Monarch Casino & Resort Inc | 613 | 0.06 |
| 113 | Nu Skin Enterprises Inc - Class A | 4,320 | 0.42 |
| 1,505 | Office Depot Inc | 3,537 | 0.34 |
| 54 | Oxford Industries Inc | 2,377 | 0.23 |
| 46 | Papa John's International Inc | 3,653 | 0.35 |
| 24 | PC Connection Inc | 1,113 | 0.11 |
| 1,129 | Playa Hotels & Resorts NV | 4,087 | 0.40 |
| 9 | PriceSmart Inc | 543 | 0.05 |
| 58 | Red Rock Resorts Inc | 633 | 0.06 |
| 306 | Resideo Technologies Inc | 3,586 | 0.35 |
| 62 | Rush Enterprises Inc - Class A | 2,571 | 0.25 |
| 183 | Sally Beauty Holdings Inc | 2,293 | 0.22 |
| 383 | Signet Jewelers Ltd | 3,933 | 0.38 |
| 26 | Sleep Number Corp | 1,083 | 0.10 |
| 186 | Sonic Automotive Inc - Class A | 5,935 | 0.57 |
| 116 | Sonos Inc | 1,697 | 0.16 |
| 147 | St Joe Co/The | 2,855 | 0.28 |
| 24 | Standard Motor Products Inc | 989 | 0.10 |
| 250 | Steelcase Inc | 3,015 | 0.29 |
| 28 | Systemax Inc | 575 | 0.06 |
| 224 | Taylor Morrison Home Corp - Class A | 4,321 | 0.42 |
| 282 | TRI Pointe Group Inc | 4,143 | 0.40 |
| 95 | Triton International Ltd/Bermuda | 2,873 | 0.28 |
| 38 | Twin River Worldwide Holdings Inc | 847 | 0.08 |
| 173 | Urban Outfitters Inc | 2,633 | 0.26 |
| 10 | Visteon Corp | 685 | 0.07 |
| 108 | WESCO International Inc | 3,792 | 0.37 |
| 31 | Wingstop Inc | 4,308 | 0.42 |
| 36 | Winnebago Industries Inc | 2,398 | 0.23 |
| 32 | Wolverine World Wide Inc | 762 | 0.07 |
| 78 | World Fuel Services Corp | 2,009 | 0.19 |
| Total Consumer, Cyclical | | 217,043 | 21.01 |
| Consumer, Non-cyclical (31 December 2019: US\$163,313, 13.22%) | | | |
| 70 | 2U Inc | 2,657 | 0.26 |
| 41 | ABM Industries Inc | 1,488 | 0.14 |
| 22 | Addus HomeCare Corp | 2,036 | 0.20 |
| 55 | Adtalem Global Education Inc | 1,713 | 0.17 |
| 61 | Alector Inc | 1,491 | 0.14 |
| 214 | Amicus Therapeutics Inc | 3,227 | 0.31 |
| 59 | Arena Pharmaceuticals Inc | 3,714 | 0.36 |
| 61 | Arvinas Inc | 2,046 | 0.20 |
| 74 | AtriCure Inc | 3,326 | 0.32 |
| 2 | Atrion Corp | 1,274 | 0.12 |
| 107 | Avis Budget Group Inc | 2,449 | 0.24 |
| 97 | Axonics Modulation Technologies Inc | 3,406 | 0.33 |
| 55 | B&G Foods Inc | 1,341 | 0.13 |
| 26 | BioTelemetry Inc | 1,175 | 0.11 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust US Small Cap Core AlphaDEX® UCITS ETF (continued)

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---|--|--------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing (continued) | | | |
| Common Stock (31 December 2019: US\$1,230,819, 99.65%) (continued) | | | |
| Consumer, Non-cyclical (31 December 2019: US\$163,313, 13.22%) (continued) | | | |
| 89 | BrightView Holdings Inc | 997 | 0.10 |
| 9 | Calavo Growers Inc | 566 | 0.06 |
| 42 | Cardiovascular Systems Inc | 1,325 | 0.13 |
| 90 | CareDx Inc | 3,189 | 0.31 |
| 94 | CBIZ Inc | 2,253 | 0.22 |
| 39 | Central Garden & Pet Co - Class A | 1,318 | 0.13 |
| 196 | Chefs' Warehouse Inc/The | 2,662 | 0.26 |
| 37 | ChemoCentryx Inc | 2,129 | 0.21 |
| 208 | Corcept Therapeutics Inc | 3,499 | 0.34 |
| 18 | CorVel Corp | 1,276 | 0.12 |
| 19 | Deluxe Corp | 447 | 0.04 |
| 56 | Denali Therapeutics Inc | 1,354 | 0.13 |
| 134 | Dicerna Pharmaceuticals Inc | 3,404 | 0.33 |
| 10 | Enanta Pharmaceuticals Inc | 502 | 0.05 |
| 400 | Endo International Plc | 1,372 | 0.13 |
| 53 | Ensign Group Inc/The | 2,218 | 0.21 |
| 64 | Epizyme Inc | 1,028 | 0.10 |
| 43 | EVERTEC Inc | 1,208 | 0.12 |
| 111 | Fate Therapeutics Inc | 3,808 | 0.37 |
| 36 | Fresh Del Monte Produce Inc | 886 | 0.09 |
| 7 | Graham Holdings Co | 2,399 | 0.23 |
| 39 | Green Dot Corp - Class A | 1,914 | 0.19 |
| 137 | Halozyme Therapeutics Inc | 3,673 | 0.36 |
| 63 | Hanger Inc | 1,043 | 0.10 |
| 97 | Herc Holdings Inc | 2,981 | 0.29 |
| 39 | HMS Holdings Corp | 1,263 | 0.12 |
| 46 | Hostess Brands Inc - Class A | 562 | 0.05 |
| 33 | Huron Consulting Group Inc | 1,460 | 0.14 |
| 7 | ICF International Inc | 454 | 0.04 |
| 126 | Innoviva Inc | 1,762 | 0.17 |
| 62 | Insmmed Inc | 1,707 | 0.17 |
| 41 | Inspire Medical Systems Inc | 3,568 | 0.35 |
| 11 | Inter Parfums Inc | 530 | 0.05 |
| 72 | Invitae Corp | 2,181 | 0.21 |
| 30 | iRhythm Technologies Inc | 3,477 | 0.34 |
| 245 | Ironwood Pharmaceuticals Inc - Class A | 2,528 | 0.24 |
| 129 | Karyopharm Therapeutics Inc | 2,443 | 0.24 |
| 81 | Korn Ferry | 2,489 | 0.24 |
| 94 | Laureate Education Inc - Class A | 937 | 0.09 |
| 31 | Magellan Health Inc | 2,262 | 0.22 |
| 8 | Medifast Inc | 1,110 | 0.11 |
| 11 | Monro Inc | 604 | 0.06 |
| 62 | NanoString Technologies Inc | 1,820 | 0.18 |
| 50 | Natera Inc | 2,493 | 0.24 |
| 12 | National Beverage Corp | 732 | 0.07 |
| 14 | National HealthCare Corp | 888 | 0.09 |
| 22 | National Research Corp | 1,281 | 0.12 |
| 21 | Natus Medical Inc | 458 | 0.04 |
| 59 | Pacira BioSciences Inc | 3,096 | 0.30 |
| 32 | Patterson Cos Inc | 704 | 0.07 |
| 46 | Perdoceo Education Corp | 733 | 0.07 |
| 45 | Premier Inc - Class A | 1,543 | 0.15 |
| 67 | Prestige Consumer Healthcare Inc | 2,517 | 0.24 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust US Small Cap Core AlphaDEX® UCITS ETF (continued)

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---|--|--------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing (continued) | | | |
| Common Stock (31 December 2019: US\$1,230,819, 99.65%) (continued) | | | |
| Consumer, Non-cyclical (31 December 2019: US\$163,313, 13.22%) (continued) | | | |
| 25 | Principia Biopharma Inc | 1,495 | 0.14 |
| 272 | R1 RCM Inc | 3,033 | 0.29 |
| 141 | RadNet Inc | 2,238 | 0.22 |
| 35 | Rent-A-Center Inc/TX | 974 | 0.09 |
| 67 | Revance Therapeutics Inc | 1,636 | 0.16 |
| 74 | Shockwave Medical Inc | 3,505 | 0.34 |
| 51 | Simply Good Foods Co/The | 948 | 0.09 |
| 48 | SP Plus Corp | 994 | 0.10 |
| 53 | Sprouts Farmers Market Inc | 1,356 | 0.13 |
| 77 | STAAR Surgical Co | 4,739 | 0.46 |
| 110 | Supernus Pharmaceuticals Inc | 2,613 | 0.25 |
| 37 | Tactile Systems Technology Inc | 1,533 | 0.15 |
| 151 | TG Therapeutics Inc | 2,941 | 0.28 |
| 107 | Theravance Biopharma Inc | 2,246 | 0.22 |
| 79 | Tivity Health Inc | 895 | 0.09 |
| 14 | Tootsie Roll Industries Inc | 480 | 0.05 |
| 10 | uniQure NV | 451 | 0.04 |
| 34 | Universal Corp/VA | 1,445 | 0.14 |
| 17 | USANA Health Sciences Inc | 1,248 | 0.12 |
| 157 | Vector Group Ltd | 1,579 | 0.15 |
| 81 | Veracyte Inc | 2,098 | 0.20 |
| 70 | Viad Corp | 1,331 | 0.13 |
| 10 | WD-40 Co | 1,983 | 0.19 |
| 36 | Weis Markets Inc | 1,804 | 0.17 |
| 83 | Xencor Inc | 2,688 | 0.26 |
| | Total Consumer, Non-cyclical | 170,649 | 16.52 |
| Energy (31 December 2019: US\$94,157, 7.62%) | | | |
| 657 | Archrock Inc | 4,264 | 0.41 |
| 4,506 | Callon Petroleum Co | 5,182 | 0.50 |
| 9,388 | Centennial Resource Development Inc/DE - Class A | 8,355 | 0.81 |
| 429 | ChampionX Corp | 4,187 | 0.41 |
| 371 | CNX Resources Corp | 3,209 | 0.31 |
| 191 | Core Laboratories NV | 3,881 | 0.38 |
| 157 | Delek US Holdings Inc | 2,733 | 0.27 |
| 210 | EQT Corp | 2,499 | 0.24 |
| 1,505 | Helix Energy Solutions Group Inc | 5,222 | 0.51 |
| 617 | Magnolia Oil & Gas Corp | 3,739 | 0.36 |
| 996 | Matador Resources Co | 8,466 | 0.82 |
| 580 | MRC Global Inc | 3,428 | 0.33 |
| 1,688 | NexTier Oilfield Solutions Inc | 4,136 | 0.40 |
| 348 | Par Pacific Holdings Inc | 3,129 | 0.30 |
| 840 | Patterson-UTI Energy Inc | 2,915 | 0.28 |
| 318 | PDC Energy Inc | 3,956 | 0.38 |
| 558 | Plug Power Inc | 4,581 | 0.44 |
| 988 | ProPetro Holding Corp | 5,078 | 0.49 |
| 120 | Renewable Energy Group Inc | 2,974 | 0.29 |
| 479 | RPC Inc | 1,475 | 0.14 |
| 1,619 | SM Energy Co | 6,071 | 0.59 |
| 97 | SunPower Corp | 743 | 0.07 |
| 98 | Sunrun Inc | 1,933 | 0.19 |
| 429 | Talos Energy Inc | 3,947 | 0.38 |
| 226 | Vivint Solar Inc | 2,237 | 0.22 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust US Small Cap Core AlphaDEX® UCITS ETF (continued)

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---|---|--------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing (continued) | | | |
| Common Stock (31 December 2019: US\$1,230,819, 99.65%) (continued) | | | |
| Energy (31 December 2019: US\$94,157, 7.62%) (continued) | | | |
| 232 | Warrior Met Coal Inc | 3,571 | 0.35 |
| | Total Energy | 101,911 | 9.87 |
| Financial (31 December 2019: US\$285,866, 23.15%) | | | |
| 30 | 1st Source Corp | 1,067 | 0.10 |
| 2 | Alexander's Inc (REIT) | 482 | 0.05 |
| 40 | Ambac Financial Group Inc | 573 | 0.06 |
| 79 | American Equity Investment Life Holding Co | 1,952 | 0.19 |
| 31 | AMERISAFE Inc | 1,896 | 0.18 |
| 13 | Argo Group International Holdings Ltd | 453 | 0.04 |
| 46 | Armada Hoffer Properties Inc (REIT) | 458 | 0.04 |
| 23 | Artisan Partners Asset Management Inc - Class A | 747 | 0.07 |
| 23 | Atlantic Union Bankshares Corp | 533 | 0.05 |
| 54 | Axos Financial Inc | 1,192 | 0.12 |
| 30 | Banner Corp | 1,140 | 0.11 |
| 100 | Berkshire Hills Bancorp Inc | 1,102 | 0.11 |
| 196 | BGC Partners Inc - Class A | 537 | 0.05 |
| 164 | Blucora Inc | 1,873 | 0.18 |
| 207 | Boston Private Financial Holdings Inc | 1,424 | 0.14 |
| 44 | Brookline Bancorp Inc | 444 | 0.04 |
| 302 | Cadence BanCorp - Class A | 2,676 | 0.26 |
| 30 | City Holding Co | 1,955 | 0.19 |
| 199 | CNO Financial Group Inc | 3,098 | 0.30 |
| 137 | Columbia Financial Inc | 1,912 | 0.19 |
| 52 | Community Healthcare Trust Inc (REIT) | 2,127 | 0.21 |
| 37 | ConnectOne Bancorp Inc | 596 | 0.06 |
| 177 | CoreCivic Inc (REIT) | 1,657 | 0.16 |
| 486 | DiamondRock Hospitality Co (REIT) | 2,688 | 0.26 |
| 408 | Diversified Healthcare Trust (REIT) | 1,805 | 0.17 |
| 49 | Eagle Bancorp Inc | 1,605 | 0.16 |
| 100 | Easterly Government Properties Inc (REIT) | 2,312 | 0.22 |
| 18 | eHealth Inc | 1,768 | 0.17 |
| 55 | Empire State Realty Trust Inc (REIT) | 385 | 0.04 |
| 37 | Employers Holdings Inc | 1,116 | 0.11 |
| 84 | Encore Capital Group Inc | 2,871 | 0.28 |
| 18 | Enterprise Financial Services Corp | 560 | 0.05 |
| 75 | FB Financial Corp | 1,858 | 0.18 |
| 21 | FBL Financial Group Inc | 754 | 0.07 |
| 371 | First BanCorp/Puerto Rico | 2,074 | 0.20 |
| 64 | First Bancorp/Southern Pines NC | 1,605 | 0.16 |
| 58 | First Busey Corp | 1,082 | 0.10 |
| 108 | First Commonwealth Financial Corp | 894 | 0.09 |
| 99 | First Financial Bancorp | 1,375 | 0.13 |
| 34 | First Interstate BancSystem Inc | 1,053 | 0.10 |
| 37 | First Merchants Corp | 1,020 | 0.10 |
| 75 | First Midwest Bancorp Inc/IL | 1,001 | 0.10 |
| 25 | Flagstar Bancorp Inc | 736 | 0.07 |
| 86 | Focus Financial Partners Inc | 2,842 | 0.28 |
| 26 | Four Corners Property Trust Inc (REIT) | 634 | 0.06 |
| 86 | Fulton Financial Corp | 906 | 0.09 |
| 122 | GEO Group Inc/The (REIT) | 1,443 | 0.14 |
| 72 | German American Bancorp Inc | 2,239 | 0.22 |
| 21 | Getty Realty Corp (REIT) | 623 | 0.06 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust US Small Cap Core AlphaDEX[®] UCITS ETF (continued)

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---|--|--------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing (continued) | | | |
| Common Stock (31 December 2019: US\$1,230,819, 99.65%) (continued) | | | |
| Financial (31 December 2019: US\$285,866, 23.15%) (continued) | | | |
| 72 | Great Western Bancorp Inc | 991 | 0.10 |
| 27 | Hamilton Lane Inc - Class A | 1,819 | 0.18 |
| 49 | Heartland Financial USA Inc | 1,639 | 0.16 |
| 49 | Heritage Financial Corp/WA | 980 | 0.10 |
| 131 | Hilltop Holdings Inc | 2,417 | 0.23 |
| 180 | Hope Bancorp Inc | 1,660 | 0.16 |
| 27 | Horace Mann Educators Corp | 992 | 0.10 |
| 47 | Houlihan Lokey Inc - Class A | 2,615 | 0.25 |
| 55 | Independence Realty Trust Inc (REIT) | 632 | 0.06 |
| 23 | Independent Bank Corp | 1,543 | 0.15 |
| 83 | Independent Bank Group Inc | 3,363 | 0.33 |
| 113 | Industrial Logistics Properties Trust (REIT) | 2,322 | 0.23 |
| 26 | Innovative Industrial Properties Inc (REIT) | 2,289 | 0.22 |
| 55 | International Bancshares Corp | 1,761 | 0.17 |
| 14 | INTL. FCStone Inc | 770 | 0.07 |
| 724 | Invesco Mortgage Capital Inc (REIT) | 2,708 | 0.26 |
| 233 | iStar Inc (REIT) | 2,871 | 0.28 |
| 24 | Kinsale Capital Group Inc | 3,725 | 0.36 |
| 99 | KKR Real Estate Finance Trust Inc (REIT) | 1,641 | 0.16 |
| 521 | Ladder Capital Corp (REIT) - Class A | 4,220 | 0.41 |
| 40 | Lakeland Financial Corp | 1,864 | 0.18 |
| 36 | Marcus & Millichap Inc | 1,039 | 0.10 |
| 28 | McGrath RentCorp | 1,512 | 0.15 |
| 49 | Mercury General Corp | 1,997 | 0.19 |
| 44 | Meridian Bancorp Inc | 510 | 0.05 |
| 68 | Meta Financial Group Inc | 1,236 | 0.12 |
| 18 | Moelis & Co - Class A | 561 | 0.05 |
| 123 | Monmouth Real Estate Investment Corp (REIT) | 1,782 | 0.17 |
| 269 | Mr Cooper Group Inc | 3,346 | 0.32 |
| 41 | National Bank Holdings Corp | 1,107 | 0.11 |
| 119 | National General Holdings Corp | 2,572 | 0.25 |
| 83 | National Storage Affiliates Trust (REIT) | 2,379 | 0.23 |
| 11 | National Western Life Group Inc | 2,235 | 0.22 |
| 15 | NBT Bancorp Inc | 461 | 0.04 |
| 43 | Nelnet Inc | 2,053 | 0.20 |
| 43 | Northwest Bancshares Inc | 440 | 0.04 |
| 31 | OceanFirst Financial Corp | 547 | 0.05 |
| 91 | Office Properties Income Trust (REIT) | 2,363 | 0.23 |
| 88 | OFG Bancorp | 1,177 | 0.11 |
| 105 | Pacific Premier Bancorp Inc | 2,276 | 0.22 |
| 6 | Park National Corp | 422 | 0.04 |
| 112 | PennyMac Financial Services Inc | 4,680 | 0.45 |
| 46 | PennyMac Mortgage Investment Trust (REIT) | 806 | 0.08 |
| 29 | Piper Sandler Cos | 1,716 | 0.17 |
| 57 | PJT Partners Inc | 2,926 | 0.28 |
| 18 | PRA Group Inc | 696 | 0.07 |
| 15 | Preferred Bank/Los Angeles CA | 643 | 0.06 |
| 33 | Premier Financial Corp | 583 | 0.06 |
| 115 | Provident Financial Services Inc | 1,662 | 0.16 |
| 656 | Realty Holdings Corp | 4,861 | 0.47 |
| 128 | Redfin Corp | 5,364 | 0.52 |
| 68 | Renasant Corp | 1,693 | 0.16 |
| 320 | RLJ Lodging Trust (REIT) | 3,021 | 0.29 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust US Small Cap Core AlphaDEX® UCITS ETF (continued)

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---|--|--------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing (continued) | | | |
| Common Stock (31 December 2019: US\$1,230,819, 99.65%) (continued) | | | |
| Financial (31 December 2019: US\$285,866, 23.15%) (continued) | | | |
| 409 | RPT Realty (REIT) | 2,847 | 0.28 |
| 18 | S&T Bancorp Inc | 422 | 0.04 |
| 23 | Safehold Inc (REIT) | 1,322 | 0.13 |
| 12 | Safety Insurance Group Inc | 915 | 0.09 |
| 22 | Sandy Spring Bancorp Inc | 545 | 0.05 |
| 54 | Seacoast Banking Corp of Florida | 1,102 | 0.11 |
| 67 | ServisFirst Bancshares Inc | 2,396 | 0.23 |
| 54 | Simmons First National Corp - Class A | 924 | 0.09 |
| 474 | SITE Centers Corp (REIT) | 3,839 | 0.37 |
| 17 | South State Corp | 810 | 0.08 |
| 49 | Southside Bancshares Inc | 1,358 | 0.13 |
| 18 | State Auto Financial Corp | 321 | 0.03 |
| 74 | Stewart Information Services Corp | 2,406 | 0.23 |
| 585 | Summit Hotel Properties Inc (REIT) | 3,469 | 0.34 |
| 395 | Tanger Factory Outlet Centers Inc (REIT) | 2,816 | 0.27 |
| 333 | Third Point Reinsurance Ltd | 2,501 | 0.24 |
| 21 | Tompkins Financial Corp | 1,360 | 0.13 |
| 55 | Towne Bank/Portsmouth VA | 1,036 | 0.10 |
| 33 | TriCo Bancshares | 1,005 | 0.10 |
| 76 | Triumph Bancorp Inc | 1,845 | 0.18 |
| 76 | Trupanion Inc | 3,244 | 0.31 |
| 42 | Trustmark Corp | 1,030 | 0.10 |
| 27 | United Community Banks Inc/GA | 543 | 0.05 |
| 82 | Uniti Group Inc (REIT) | 767 | 0.07 |
| 15 | Universal Health Realty Income Trust (REIT) | 1,192 | 0.12 |
| 35 | Veritex Holdings Inc | 619 | 0.06 |
| 217 | Waddell & Reed Financial Inc | 3,366 | 0.33 |
| 49 | Walker & Dunlop Inc | 2,490 | 0.24 |
| 38 | Washington Federal Inc | 1,020 | 0.10 |
| 41 | Washington Real Estate Investment Trust (REIT) | 910 | 0.09 |
| 42 | WesBanco Inc | 853 | 0.08 |
| 25 | Westamerica BanCorp | 1,436 | 0.14 |
| 59 | WSFS Financial Corp | 1,693 | 0.16 |
| 192 | Xenia Hotels & Resorts Inc (REIT) | 1,791 | 0.17 |
| Total Financial | | 222,824 | 21.57 |
| Industrial (31 December 2019: US\$233,147, 18.88%) | | | |
| 51 | AAON Inc | 2,769 | 0.27 |
| 83 | AAR Corp | 1,716 | 0.17 |
| 31 | Advanced Energy Industries Inc | 2,101 | 0.20 |
| 54 | Air Transport Services Group Inc | 1,203 | 0.12 |
| 22 | Alamo Group Inc | 2,258 | 0.22 |
| 38 | Alarm.com Holdings Inc | 2,463 | 0.24 |
| 10 | Albany International Corp - Class A | 587 | 0.06 |
| 141 | Altra Industrial Motion Corp | 4,492 | 0.44 |
| 22 | Applied Industrial Technologies Inc | 1,373 | 0.13 |
| 37 | Arcosa Inc | 1,561 | 0.15 |
| 14 | Astec Industries Inc | 648 | 0.06 |
| 47 | Atkore International Group Inc | 1,285 | 0.12 |
| 70 | AZZ Inc | 2,402 | 0.23 |
| 28 | Badger Meter Inc | 1,762 | 0.17 |
| 14 | Belden Inc | 456 | 0.04 |
| 49 | Benchmark Electronics Inc | 1,058 | 0.10 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust US Small Cap Core AlphaDEX® UCITS ETF (continued)

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---|---|--------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing (continued) | | | |
| Common Stock (31 December 2019: US\$1,230,819, 99.65%) (continued) | | | |
| Industrial (31 December 2019: US\$233,147, 18.88%) (continued) | | | |
| 62 | Boise Cascade Co | 2,332 | 0.23 |
| 51 | Casella Waste Systems Inc - Class A | 2,658 | 0.26 |
| 51 | Chart Industries Inc | 2,473 | 0.24 |
| 41 | Comfort Systems USA Inc | 1,671 | 0.16 |
| 433 | Cornerstone Building Brands Inc | 2,624 | 0.25 |
| 58 | Covanta Holding Corp | 556 | 0.05 |
| 38 | CSW Industrials Inc | 2,626 | 0.25 |
| 77 | Dycom Industries Inc | 3,149 | 0.31 |
| 35 | Encore Wire Corp | 1,709 | 0.17 |
| 30 | Enerpac Tool Group Corp - Class A | 528 | 0.05 |
| 25 | EnPro Industries Inc | 1,232 | 0.12 |
| 26 | ESCO Technologies Inc | 2,198 | 0.21 |
| 88 | Evoqua Water Technologies Corp | 1,637 | 0.16 |
| 33 | FARO Technologies Inc | 1,769 | 0.17 |
| 91 | Federal Signal Corp | 2,705 | 0.26 |
| 19 | Forward Air Corp | 947 | 0.09 |
| 42 | Franklin Electric Co Inc | 2,206 | 0.21 |
| 24 | GATX Corp | 1,463 | 0.14 |
| 12 | Gibraltar Industries Inc | 576 | 0.06 |
| 16 | Gorman-Rupp Co/The | 497 | 0.05 |
| 33 | Granite Construction Inc | 632 | 0.06 |
| 48 | Greif Inc | 1,652 | 0.16 |
| 78 | Griffon Corp | 1,445 | 0.14 |
| 71 | Harsco Corp | 959 | 0.09 |
| 53 | Heartland Express Inc | 1,103 | 0.11 |
| 52 | Helios Technologies Inc | 1,937 | 0.19 |
| 52 | Hillenbrand Inc | 1,408 | 0.14 |
| 33 | Hub Group Inc - Class A | 1,579 | 0.15 |
| 26 | Kadant Inc | 2,591 | 0.25 |
| 26 | Kaman Corp | 1,082 | 0.11 |
| 37 | Knowles Corp | 565 | 0.06 |
| 143 | Kratos Defense & Security Solutions Inc | 2,235 | 0.22 |
| 72 | Marten Transport Ltd | 1,812 | 0.18 |
| 42 | Materion Corp | 2,583 | 0.25 |
| 32 | Matson Inc | 931 | 0.09 |
| 4 | Mesa Laboratories Inc | 867 | 0.08 |
| 41 | Mueller Industries Inc | 1,090 | 0.11 |
| 123 | Mueller Water Products Inc - Class A | 1,160 | 0.11 |
| 69 | O-I Glass Inc | 620 | 0.06 |
| 14 | OSI Systems Inc | 1,045 | 0.10 |
| 70 | Patrick Industries Inc | 4,287 | 0.42 |
| 235 | PGT Innovations Inc | 3,685 | 0.36 |
| 18 | Plexus Corp | 1,270 | 0.12 |
| 124 | Primoris Services Corp | 2,202 | 0.21 |
| 23 | Raven Industries Inc | 495 | 0.05 |
| 75 | Ryder System Inc | 2,813 | 0.27 |
| 27 | Saia Inc | 3,002 | 0.29 |
| 54 | Sanmina Corp | 1,352 | 0.13 |
| 51 | Schneider National Inc | 1,258 | 0.12 |
| 30 | SPX Corp | 1,234 | 0.12 |
| 30 | Standex International Corp | 1,726 | 0.17 |
| 99 | Summit Materials Inc - Class A | 1,592 | 0.15 |
| 26 | Tennant Co | 1,690 | 0.16 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust US Small Cap Core AlphaDEX[®] UCITS ETF (continued)

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---|---|--------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing (continued) | | | |
| Common Stock (31 December 2019: US\$1,230,819, 99.65%) (continued) | | | |
| Industrial (31 December 2019: US\$233,147, 18.88%) (continued) | | | |
| 34 | Terex Corp | 638 | 0.06 |
| 86 | TriMas Corp | 2,060 | 0.20 |
| 92 | Trinity Industries Inc | 1,959 | 0.19 |
| 109 | Trinseo SA | 2,415 | 0.23 |
| 143 | TTM Technologies Inc | 1,696 | 0.16 |
| 32 | US Ecology Inc | 1,084 | 0.11 |
| 44 | Vicor Corp | 3,166 | 0.31 |
| 103 | Vishay Intertechnology Inc | 1,573 | 0.15 |
| 96 | Welbilt Inc | 585 | 0.06 |
| 41 | Werner Enterprises Inc | 1,785 | 0.17 |
| 146 | WillScot Corp - Class A | 1,794 | 0.17 |
| 38 | Worthington Industries Inc | 1,417 | 0.14 |
| Total Industrial | | 137,764 | 13.34 |
| Technology (31 December 2019: US\$93,105, 7.54%) | | | |
| 37 | Altair Engineering Inc - Class A | 1,471 | 0.14 |
| 20 | Ambarella Inc | 916 | 0.09 |
| 254 | Amkor Technology Inc | 3,127 | 0.30 |
| 22 | Appfolio Inc | 3,580 | 0.35 |
| 49 | Appian Corp - Class A | 2,511 | 0.24 |
| 22 | Bandwidth Inc - Class A | 2,794 | 0.27 |
| 27 | Bottomline Technologies DE Inc | 1,371 | 0.13 |
| 106 | Box Inc | 2,201 | 0.21 |
| 160 | Cohu Inc | 2,774 | 0.27 |
| 59 | CSG Systems International Inc | 2,442 | 0.24 |
| 20 | CTS Corp | 401 | 0.04 |
| 12 | Cubic Corp | 576 | 0.06 |
| 49 | Diodes Inc | 2,484 | 0.24 |
| 163 | Ebix Inc | 3,645 | 0.35 |
| 38 | ExlService Holdings Inc | 2,409 | 0.23 |
| 123 | FormFactor Inc | 3,608 | 0.35 |
| 148 | Inovalon Holdings Inc | 2,851 | 0.28 |
| 35 | Insight Enterprises Inc | 1,722 | 0.17 |
| 111 | Lattice Semiconductor Corp | 3,151 | 0.30 |
| 22 | LivePerson Inc | 911 | 0.09 |
| 52 | MACOM Technology Solutions Holdings Inc | 1,786 | 0.17 |
| 34 | ManTech International Corp/VA - Class A | 2,329 | 0.22 |
| 13 | MicroStrategy Inc - Class A | 1,538 | 0.15 |
| 22 | Model N Inc | 765 | 0.07 |
| 88 | MTS Systems Corp | 1,548 | 0.15 |
| 21 | NetScout Systems Inc | 537 | 0.05 |
| 47 | NextGen Healthcare Inc | 516 | 0.05 |
| 31 | Progress Software Corp | 1,201 | 0.12 |
| 89 | Rambus Inc | 1,353 | 0.13 |
| 32 | Sailpoint Technologies Holdings Inc | 847 | 0.08 |
| 42 | SPS Commerce Inc | 3,155 | 0.31 |
| 70 | Super Micro Computer Inc | 1,987 | 0.19 |
| 73 | SVMK Inc | 1,718 | 0.17 |
| 36 | Sykes Enterprises Inc | 996 | 0.10 |
| 34 | Synaptics Inc | 2,044 | 0.20 |
| 47 | Tabula Rasa HealthCare Inc | 2,572 | 0.25 |
| 90 | Tenable Holdings Inc | 2,683 | 0.26 |
| 67 | TTEC Holdings Inc | 3,120 | 0.30 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust US Small Cap Core AlphaDEX[®] UCITS ETF (continued)

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---|--------------------------------|--------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing (continued) | | | |
| Common Stock (31 December 2019: US\$1,230,819, 99.65%) (continued) | | | |
| Technology (31 December 2019: US\$93,105, 7.54%) (continued) | | | |
| 107 | Ultra Clean Holdings Inc | 2,421 | 0.23 |
| 37 | Upland Software Inc | 1,286 | 0.12 |
| 16 | Varonis Systems Inc | 1,416 | 0.14 |
| 69 | Verra Mobility Corp - Class A | 709 | 0.07 |
| 35 | Virtusa Corp | 1,136 | 0.11 |
| 31 | Workiva Inc - Class A | 1,658 | 0.16 |
| 48 | Yext Inc | 797 | 0.08 |
| Total Technology | | 85,063 | 8.23 |
| Utilities (31 December 2019: US\$16,482, 1.33%) | | | |
| 39 | California Water Service Group | 1,860 | 0.18 |
| 6 | Chesapeake Utilities Corp | 504 | 0.05 |
| 105 | Clearway Energy Inc | 2,421 | 0.24 |
| 25 | Middlesex Water Co | 1,680 | 0.16 |
| 24 | Northwest Natural Holding Co | 1,339 | 0.13 |
| 11 | Otter Tail Corp | 427 | 0.04 |
| 28 | Unitil Corp | 1,255 | 0.12 |
| Total Utilities | | 9,486 | 0.92 |
| Total Common Stock | | 1,031,300 | 99.84 |
| Total Transferable Securities admitted to an official stock exchange listing | | 1,031,300 | 99.84 |
| Total financial assets and liabilities at fair value through profit or loss | | 1,031,300 | 99.84 |
| Cash at bank and at broker | | 1,493 | 0.14 |
| Other Net Assets | | 110 | 0.02 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | | 1,032,903 | 100.00 |

| Country Allocation | % of Net Assets |
|---|----------------------------|
| Bermuda | 0.94 |
| Cayman Islands | 0.40 |
| Ireland | 0.13 |
| Luxembourg | 0.50 |
| Netherlands | 0.82 |
| Puerto Rico | 0.43 |
| United States | 96.62 |
| Total Investments | 99.84 |
| Net Other Assets and Liabilities | 0.16 |
| Total | 100.00 |

| Analysis of Total Assets | % of Total Assets |
|--|------------------------------|
| Transferable securities admitted to an official stock exchange listing | 99.78 |
| Cash | 0.14 |
| Other Assets | 0.08 |
| Total Assets | 100.00 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust FactorFX UCITS ETF

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets | | | |
|---|--|--------------------|--------------------|---------------|----------------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing | | | | | | |
| Treasury Notes/Bonds (31 December 2019: US\$8,988,305, 93.82%) | | | | | | |
| Government (31 December 2019: US\$8,988,305, 93.82%) | | | | | | |
| 650,000 | Australia Government Bond 5.75% 15/05/2021 | 468,947 | 5.30 | | | |
| 200,000 | Bundesrepublik Deutschland Bundesanleihe 2.5% 04/01/2021 | 228,372 | 2.58 | | | |
| 670,000 | Canadian Government Bond 0.75% 01/03/2021 | 493,961 | 5.59 | | | |
| 1,390,000 | New Zealand Government Bond 6% 15/05/2021 | 939,630 | 10.62 | | | |
| 180,000 | Singapore Government Bond 2.25% 01/06/2021 | 131,340 | 1.49 | | | |
| 798,000 | Singapore Government Bond 3.25% 01/09/2020 | 574,857 | 6.50 | | | |
| 4,900,000 | Sweden Government Bond 5% 01/12/2020 | 537,337 | 6.08 | | | |
| 380,000 | United Kingdom Gilt 1.5% 22/01/2021 | 473,523 | 5.35 | | | |
| 350,000 | United States Treasury Note/Bond 1.125% 28/02/2021 | 352,167 | 3.98 | | | |
| 100,000 | United States Treasury Note/Bond 1.375% 31/08/2020 | 100,200 | 1.13 | | | |
| 950,000 | United States Treasury Note/Bond 2% 30/11/2020 | 957,014 | 10.82 | | | |
| 500,000 | United States Treasury Note/Bond 2.125% 31/01/2021 | 505,635 | 5.72 | | | |
| 950,000 | United States Treasury Note/Bond 2.5% 31/12/2020 | 960,892 | 10.87 | | | |
| 1,320,000 | United States Treasury Note/Bond 3.625% 15/02/2021 | 1,348,437 | 15.25 | | | |
| Total Government | | 8,072,312 | 91.28 | | | |
| Total Treasury Notes/Bonds | | 8,072,312 | 91.28 | | | |
| Total Transferable Securities admitted to an official stock exchange listing | | 8,072,312 | 91.28 | | | |
| Forward Currency Contracts* (31 December 2019: US\$313,946, 3.28%) | | | | | | |
| Currency | Purchased | Currency | Sold | Maturity Date | Unrealised Gain US\$ | % of Net Assets |
| EUR | 4,290,000 | USD | 4,812,736 | 22/07/2020 | 8,064 | 0.09 |
| ILS | 486,000 | USD | 140,125 | 21/07/2020 | 375 | 0.00 |
| INR | 11,347,000 | USD | 149,199 | 21/07/2020 | 756 | 0.01 |
| KRW | 81,184,000 | USD | 67,064 | 21/07/2020 | 561 | 0.01 |
| PHP | 37,610,000 | USD | 750,538 | 21/07/2020 | 4,094 | 0.04 |
| THB | 3,149,000 | USD | 101,352 | 21/07/2020 | 526 | 0.00 |
| USD | 277,092 | JPY | 29,729,000 | 21/07/2020 | 1,454 | 0.02 |
| USD | 427,148 | NOK | 4,081,000 | 21/07/2020 | 4,077 | 0.05 |
| USD | 204,270 | PEN | 708,000 | 21/07/2020 | 4,099 | 0.05 |
| Total unrealised gain on forward currency contracts | | | | | 24,006 | 0.27 |
| Total financial assets at fair value through profit or loss | | | | | 8,096,318 | 91.55 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust FactorFX UCITS ETF (continued)

As at 30 June 2020

Forward Currency Contracts* (31 December 2019: (US\$181,237), (1.89%))

| Currency | Purchased | Currency | Sold | Maturity Date | Unrealised Loss US\$ | % of Net Assets |
|--|----------------|----------|-----------|---------------|-------------------------|--------------------|
| CLP | 151,945,200 | USD | 195,995 | 21/07/2020 | (10,743) | (0.12) |
| COP | 1,841,517,000 | USD | 501,538 | 21/07/2020 | (10,100) | (0.12) |
| GBP | 1,155,000 | USD | 1,435,573 | 22/07/2020 | (8,234) | (0.09) |
| HUF | 49,205,000 | USD | 162,500 | 21/07/2020 | (6,615) | (0.07) |
| IDR | 12,672,976,000 | USD | 890,051 | 21/07/2020 | (15,632) | (0.18) |
| ILS | 498,000 | USD | 144,688 | 21/07/2020 | (719) | (0.01) |
| MXN | 19,038,700 | USD | 865,278 | 21/07/2020 | (43,814) | (0.49) |
| PLN | 968,000 | USD | 247,420 | 21/07/2020 | (2,690) | (0.03) |
| RUB | 70,812,000 | USD | 1,013,781 | 21/07/2020 | (22,327) | (0.25) |
| USD | 2,091,990 | CHF | 1,983,000 | 21/07/2020 | (2,129) | (0.02) |
| ZAR | 6,374,200 | USD | 375,296 | 21/07/2020 | (9,333) | (0.11) |
| Total unrealised loss on forward currency contracts | | | | | (132,336) | (1.49) |
| Total underlying exposure on forward currency contracts: (30 June 2020: US\$14,746,092; 31 December 2019: US\$22,345,122) | | | | | | |
| Total financial liabilities at fair value through profit or loss | | | | | (132,336) | (1.49) |
| Total financial assets and liabilities at fair value through profit or loss | | | | | 7,963,982 | 90.06 |
| Cash at bank and at broker | | | | | 821,333 | 9.29 |
| Other Net Assets | | | | | 58,332 | 0.65 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | | | | | 8,843,647 | 100.00 |

| Country Allocation | % of Net Assets |
|---|--------------------|
| Australia | 5.30 |
| Canada | 5.59 |
| Germany | 2.58 |
| New Zealand | 10.62 |
| Singapore | 7.99 |
| Sweden | 6.08 |
| United Kingdom | 5.35 |
| United States | 47.77 |
| Total Investments | 91.28 |
| Financial Derivative Instruments | (1.22) |
| Net Other Assets and Liabilities | 9.94 |
| Total | 100.00 |

| Analysis of Total Assets | % of Total Assets |
|--|----------------------|
| Transferable securities admitted to an official stock exchange listing | 89.88 |
| OTC financial derivative instruments | 0.27 |
| Cash | 9.14 |
| Other Assets | 0.71 |
| Total Assets | 100.00 |

*The counterparty for the Forward Currency Contracts is The Bank of New York Mellon.

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust Indxx Innovative Transaction & Process UCITS ETF

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---|---|--------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing | | | |
| Common Stock (31 December 2019: US\$34,765,971, 99.80%) | | | |
| Basic Materials (31 December 2019: US\$501,266, 1.44%) | | | |
| 12,474 | BHP Group Ltd | 307,639 | 0.90 |
| 19,841 | Severstal PAO | 240,639 | 0.70 |
| Total Basic Materials | | 548,278 | 1.60 |
| Communications (31 December 2019: US\$5,015,194, 14.40%) | | | |
| 2,368 | Alibaba Group Holding Ltd ADR | 510,778 | 1.49 |
| 261 | Amazon.com Inc | 720,052 | 2.10 |
| 13,989 | AT&T Inc | 422,887 | 1.23 |
| 4,427 | Baidu Inc ADR | 530,753 | 1.55 |
| 6,212 | Cisco Systems Inc | 289,728 | 0.84 |
| 11,455 | JD.com Inc ADR | 689,362 | 2.01 |
| 79,024 | Nokia Oyj ADR | 347,706 | 1.01 |
| 889 | Samsung SDI Co Ltd | 268,655 | 0.78 |
| 32,300 | Softbank Corp | 411,665 | 1.20 |
| 896 | Swisscom AG | 468,918 | 1.37 |
| 7,191 | TD Ameritrade Holding Corp | 261,608 | 0.76 |
| 70,688 | Telefonaktiebolaget LM Ericsson - Class B | 653,720 | 1.91 |
| 53,397 | ZTE Corp 'H' | 163,282 | 0.48 |
| Total Communications | | 5,739,114 | 16.73 |
| Consumer, Cyclical (31 December 2019: US\$786,293, 2.26%) | | | |
| 7,417 | Daimler AG | 301,108 | 0.88 |
| 3,923 | Sony Corp ADR | 271,197 | 0.79 |
| 1,982 | Walmart Inc | 237,404 | 0.69 |
| Total Consumer, Cyclical | | 809,709 | 2.36 |
| Consumer, Non-cyclical (31 December 2019: US\$1,875,094, 5.38%) | | | |
| 15,101 | Carrefour SA | 233,299 | 0.68 |
| 4,520 | PayPal Holdings Inc | 787,520 | 2.29 |
| 7,100 | Recruit Holdings Co Ltd | 242,315 | 0.71 |
| 204 | SGS SA | 498,398 | 1.45 |
| 7,512 | Worldline SA/France '144A' | 650,344 | 1.90 |
| Total Consumer, Non-cyclical | | 2,411,876 | 7.03 |
| Energy (31 December 2019: US\$325,560, 0.93%) | | | |
| 1,517 | SK Holdings Co Ltd | 367,001 | 1.07 |
| Total Energy | | 367,001 | 1.07 |
| Financial (31 December 2019: US\$12,539,235, 35.99%) | | | |
| 150,938 | Abu Dhabi Commercial Bank PJSC | 203,406 | 0.59 |
| 23,287 | AIA Group Ltd | 217,233 | 0.63 |
| 1,270 | Allianz SE | 259,267 | 0.76 |
| 8,035 | American International Group Inc | 250,531 | 0.73 |
| 4,891 | ASX Ltd | 287,517 | 0.84 |
| 12,420 | AXA SA | 259,633 | 0.76 |
| 28,178 | Axis Bank Ltd | 151,762 | 0.44 |
| 61,876 | Banco Bilbao Vizcaya Argentaria SA | 212,940 | 0.62 |
| 81,686 | Banco Santander SA | 199,505 | 0.58 |
| 535,240 | Bank of China Ltd 'H' | 198,200 | 0.58 |
| 329,160 | Bank of Communications Co Ltd 'H' | 203,006 | 0.59 |
| 6,987 | Bank of New York Mellon Corp/The | 270,048 | 0.79 |
| 168,638 | Barclays Plc | 238,416 | 0.69 |
| 6,004 | BNP Paribas SA | 238,518 | 0.70 |
| 67,533 | BOC Hong Kong Holdings Ltd | 214,786 | 0.63 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust Indxx Innovative Transaction & Process UCITS ETF (continued)

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---|--|--------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing (continued) | | | |
| Common Stock (31 December 2019: US\$34,765,971, 99.80%) (continued) | | | |
| Financial (31 December 2019: US\$12,539,235, 35.99%) (continued) | | | |
| 21,089 | China Life Insurance Co Ltd ADR | 212,788 | 0.62 |
| 4,768 | Citigroup Inc | 243,645 | 0.71 |
| 1,197 | CME Group Inc | 194,560 | 0.57 |
| 26,671 | Credit Suisse Group AG | 275,786 | 0.80 |
| 1,577 | Deutsche Boerse AG | 285,258 | 0.83 |
| 8,738 | Erste Group Bank AG | 205,609 | 0.60 |
| 1,369 | Goldman Sachs Group Inc/The | 270,542 | 0.79 |
| 4,609 | HDFC Bank Ltd ADR | 209,525 | 0.61 |
| 36,990 | HSBC Holdings Plc | 173,039 | 0.50 |
| 19,737 | ICICI Bank Ltd ADR | 183,357 | 0.53 |
| 35,317 | ING Groep NV ADR | 243,687 | 0.71 |
| 2,342 | JPMorgan Chase & Co | 220,289 | 0.64 |
| 4,137 | KBC Group NV | 237,253 | 0.69 |
| 10,448 | Kotak Mahindra Bank Ltd | 188,255 | 0.55 |
| 5,498 | London Stock Exchange Group Plc | 567,786 | 1.65 |
| 854 | Mastercard Inc | 252,528 | 0.74 |
| 2,327 | Nasdaq Inc | 278,007 | 0.81 |
| 99,001 | Natixis SA | 258,528 | 0.75 |
| 77,490 | Nordea Bank Abp | 535,088 | 1.56 |
| 3,272 | Northern Trust Corp | 259,600 | 0.76 |
| 308 | Partners Group Holding AG | 279,345 | 0.81 |
| 328,000 | Postal Savings Bank of China Co Ltd 'H' '144A' | 188,325 | 0.55 |
| 3,640 | Royal Bank of Canada | 246,166 | 0.72 |
| 9,074 | Shinhan Financial Group Co Ltd ADR | 218,320 | 0.64 |
| 11,972 | Societe Generale SA | 199,010 | 0.58 |
| 24,895 | UBS Group AG | 286,506 | 0.83 |
| 26,341 | UniCredit SpA | 242,246 | 0.71 |
| 1,288 | Visa Inc - Class A | 248,803 | 0.72 |
| 489,572,843 | VTB Bank PJSC | 239,927 | 0.70 |
| 18,515 | Westpac Banking Corp | 228,822 | 0.67 |
| 1,194 | Willis Towers Watson Plc | 235,158 | 0.69 |
| | Total Financial | 11,312,526 | 32.97 |
| | Industrial (31 December 2019: US\$762,752, 2.19%) | | |
| 2,608 | Airbus SE | 186,065 | 0.54 |
| 3,250 | Honeywell International Inc | 469,917 | 1.37 |
| | Total Industrial | 655,982 | 1.91 |
| | Technology (31 December 2019: US\$12,247,451, 35.16%) | | |
| 2,873 | Accenture Plc - Class A | 616,891 | 1.80 |
| 11,235 | Advanced Micro Devices Inc | 591,073 | 1.72 |
| 2,577 | Capgemini SE | 295,085 | 0.86 |
| 3,521 | CGI Inc | 221,108 | 0.65 |
| 8,948 | Cognizant Technology Solutions Corp | 508,425 | 1.48 |
| 4,800 | Fujitsu Ltd | 561,487 | 1.64 |
| 48,058 | Hewlett Packard Enterprise Co | 467,604 | 1.36 |
| 13,574 | Infineon Technologies AG | 318,259 | 0.93 |
| 54,445 | Infosys Ltd ADR | 525,939 | 1.53 |
| 9,624 | Intel Corp | 575,804 | 1.68 |
| 4,263 | International Business Machines Corp | 514,843 | 1.50 |
| 11,293 | Micron Technology Inc | 581,815 | 1.70 |
| 3,152 | Microsoft Corp | 641,464 | 1.87 |
| 19,300 | NTT Data Corp | 214,494 | 0.63 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust Indxx Innovative Transaction & Process UCITS ETF (continued)

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---|---|--------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing (continued) | | | |
| Common Stock (31 December 2019: US\$34,765,971, 99.80%) (continued) | | | |
| Technology (31 December 2019: US\$12,247,451, 35.16%) (continued) | | | |
| 2,026 | NVIDIA Corp | 769,698 | 2.24 |
| 11,012 | Oracle Corp | 608,633 | 1.77 |
| 1,467 | salesforce.com Inc | 274,813 | 0.80 |
| 4,899 | Samsung Electronics Co Ltd | 215,045 | 0.63 |
| 4,351 | SAP SE | 607,541 | 1.77 |
| 9,002 | Taiwan Semiconductor Manufacturing Co Ltd ADR | 511,044 | 1.49 |
| 18,379 | Tata Consultancy Services Ltd | 506,833 | 1.48 |
| 4,494 | Texas Instruments Inc | 570,603 | 1.66 |
| 71,615 | Wipro Ltd ADR | 237,046 | 0.69 |
| 6,354 | Xilinx Inc | 625,170 | 1.82 |
| | Total Technology | 11,560,717 | 33.70 |
| Utilities (31 December 2019: US\$713,126, 2.05%) | | | |
| 11,020 | Endesa SA | 271,435 | 0.79 |
| 22,832 | Iberdrola SA | 264,648 | 0.77 |
| 5,695 | Verbund AG | 254,963 | 0.75 |
| | Total Utilities | 791,046 | 2.31 |
| | Total Common Stock | 34,196,249 | 99.68 |
| | Total Transferable Securities admitted to an official stock exchange listing | 34,196,249 | 99.68 |
| | Total financial assets and liabilities at fair value through profit or loss | 34,196,249 | 99.68 |
| | Cash at bank and at broker | 69,958 | 0.20 |
| | Other Net Assets | 39,807 | 0.12 |
| | Net Assets Attributable to Holders of Redeemable Participating Shares | 34,306,014 | 100.00 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust Indxx Innovative Transaction & Process UCITS ETF (continued)

As at 30 June 2020

| Country Allocation | % of Net Assets |
|---|------------------------|
| Australia | 2.41 |
| Austria | 1.35 |
| Belgium | 0.69 |
| Canada | 1.37 |
| Cayman Islands | 5.05 |
| China | 2.82 |
| Finland | 2.57 |
| France | 6.23 |
| Germany | 5.17 |
| Hong Kong | 1.26 |
| India | 5.83 |
| Ireland | 2.49 |
| Italy | 0.71 |
| Japan | 4.97 |
| Korea, Republic of (South Korea) | 3.12 |
| Netherlands | 1.25 |
| Russia | 1.40 |
| Spain | 2.76 |
| Sweden | 1.91 |
| Switzerland | 5.26 |
| Taiwan | 1.49 |
| United Arab Emirates | 0.59 |
| United Kingdom | 2.84 |
| United States | 36.14 |
| Total Investments | 99.68 |
| Net Other Assets and Liabilities | 0.32 |
| Total | 100.00 |

| | % of Total Assets |
|--|--------------------------|
| Analysis of Total Assets | |
| Transferable securities admitted to an official stock exchange listing | 99.62 |
| Cash | 0.21 |
| Other Assets | 0.17 |
| Total Assets | 100.00 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust Dow Jones Internet UCITS ETF

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---|-----------------------------|--------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing | | | |
| Common Stock (31 December 2019: US\$10,605,387, 99.83%) | | | |
| Communications (31 December 2019: US\$7,128,123, 67.10%) | | | |
| 8,846 | 8x8 Inc | 141,536 | 0.80 |
| 506 | Alphabet Inc | 715,287 | 4.03 |
| 519 | Alphabet Inc - Class A | 735,968 | 4.15 |
| 631 | Amazon.com Inc | 1,740,815 | 9.81 |
| 1,402 | Arista Networks Inc | 294,462 | 1.66 |
| 4,967 | Ciena Corp | 269,013 | 1.51 |
| 18,545 | Cisco Systems Inc | 864,939 | 4.87 |
| 13,780 | CommScope Holding Co Inc | 114,787 | 0.65 |
| 6,156 | E*TRADE Financial Corp | 306,138 | 1.72 |
| 10,180 | eBay Inc | 533,941 | 3.01 |
| 3,604 | Etsy Inc | 382,853 | 2.16 |
| 3,642 | Expedia Group Inc | 299,372 | 1.69 |
| 5,324 | Facebook Inc - Class A | 1,208,921 | 6.81 |
| 4,202 | GoDaddy Inc - Class A | 308,133 | 1.73 |
| 3,329 | Groupon Inc - Class A | 60,321 | 0.34 |
| 3,806 | Grubhub Inc | 267,562 | 1.51 |
| 10,805 | Juniper Networks Inc | 247,002 | 1.39 |
| 2,339 | LogMeIn Inc | 198,277 | 1.12 |
| 1,977 | Netflix Inc | 899,614 | 5.07 |
| 2,275 | Okta Inc | 455,523 | 2.57 |
| 7,154 | Pinterest Inc | 158,604 | 0.89 |
| 17,840 | Snap Inc | 419,062 | 2.36 |
| 7,447 | TD Ameritrade Holding Corp | 270,922 | 1.53 |
| 13,225 | Twitter Inc | 393,973 | 2.22 |
| 1,962 | VeriSign Inc | 405,800 | 2.28 |
| 15,025 | Vonage Holdings Corp | 151,152 | 0.85 |
| Total Communications | | 11,843,977 | 66.73 |
| Consumer, Non-cyclical (31 December 2019: US\$575,274, 5.41%) | | | |
| 4,329 | 2U Inc | 164,329 | 0.93 |
| 5,328 | PayPal Holdings Inc | 928,297 | 5.23 |
| 1,891 | Teladoc Health Inc | 360,878 | 2.03 |
| Total Consumer, Non-cyclical | | 1,453,504 | 8.19 |
| Financial (30 June 2020: Nil; 31 December 2019: US\$425,008, 4.00%) | | | |
| Technology (31 December 2019: US\$2,476,982, 23.32%) | | | |
| 3,590 | Akamai Technologies Inc | 384,453 | 2.17 |
| 8,858 | Box Inc | 183,892 | 1.04 |
| 2,604 | Citrix Systems Inc | 385,158 | 2.17 |
| 14,834 | Cloudera Inc | 188,688 | 1.06 |
| 2,676 | DocuSign Inc - Class A | 460,834 | 2.60 |
| 9,769 | Dropbox Inc | 212,671 | 1.20 |
| 1,308 | HubSpot Inc | 293,450 | 1.65 |
| 4,403 | salesforce.com Inc | 824,814 | 4.65 |
| 4,404 | Smartsheet Inc - Class A | 224,252 | 1.26 |
| 2,150 | Veeva Systems Inc - Class A | 504,003 | 2.84 |
| 2,636 | Workday Inc - Class A | 493,881 | 2.78 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust Dow Jones Internet UCITS ETF (continued)

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---------|---|--------------------|--------------------|
| | Transferable Securities admitted to an official stock exchange listing (continued) | | |
| | Common Stock (31 December 2019: US\$10,605,387, 99.83%) (continued) | | |
| | Technology (31 December 2019: US\$2,476,982, 23.32%) (continued) | | |
| 1,087 | Zoom Video Communications Inc | 275,598 | 1.55 |
| | Total Technology | <u>4,431,694</u> | <u>24.97</u> |
| | Total Common Stock | <u>17,729,175</u> | <u>99.89</u> |
| | Total Transferable Securities admitted to an official stock exchange listing | <u>17,729,175</u> | <u>99.89</u> |
| | Total financial assets and liabilities at fair value through profit or loss | <u>17,729,175</u> | <u>99.89</u> |
| | Cash at bank and at broker | 27,030 | 0.15 |
| | Other Net Liabilities | (7,825) | (0.04) |
| | Net Assets Attributable to Holders of Redeemable Participating Shares | <u>17,748,380</u> | <u>100.00</u> |

| Country Allocation | % of Net Assets |
|---|----------------------------|
| United States | 99.89 |
| Total Investments | 99.89 |
| Net Other Assets and Liabilities | 0.11 |
| Total | 100.00 |

| Analysis of Total Assets | % of Total Assets |
|--|------------------------------|
| Transferable securities admitted to an official stock exchange listing | 99.85 |
| Cash | 0.15 |
| Total Assets | <u>100.00</u> |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust Cloud Computing UCITS ETF

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---|--------------------------------------|--------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing | | | |
| Common Stock (31 December 2019: US\$37,776,700, 99.85%) | | | |
| Communications (31 December 2019: US\$10,346,416, 27.35%) | | | |
| 52,155 | Alibaba Group Holding Ltd ADR | 11,249,833 | 3.93 |
| 7,545 | Alphabet Inc - Class A | 10,699,187 | 3.74 |
| 4,429 | Amazon.com Inc | 12,218,814 | 4.27 |
| 39,258 | Anaplan Inc | 1,778,780 | 0.62 |
| 38,609 | Arista Networks Inc | 8,109,048 | 2.83 |
| 916,958 | CenturyLink Inc | 9,197,089 | 3.21 |
| 150,794 | Cisco Systems Inc | 7,033,032 | 2.46 |
| 144,450 | FireEye Inc | 1,758,679 | 0.61 |
| 43,148 | Mimecast Ltd | 1,797,546 | 0.63 |
| 7,662 | Palo Alto Networks Inc | 1,759,732 | 0.61 |
| 21,820 | Q2 Holdings Inc | 1,871,938 | 0.65 |
| 7,137 | Shopify Inc | 6,774,440 | 2.36 |
| 21,023 | Zendesk Inc | 1,861,166 | 0.65 |
| Total Communications | | 76,109,284 | 26.57 |
| Consumer, Non-cyclical (31 December 2019: US\$255,862, 0.67%) | | | |
| 16,839 | Avalara Inc | 2,241,103 | 0.78 |
| Total Consumer, Non-cyclical | | 2,241,103 | 0.78 |
| Technology (31 December 2019: US\$27,174,422, 71.83%) | | | |
| 13,989 | Adobe Inc | 6,089,552 | 2.13 |
| 68,157 | Akamai Technologies Inc | 7,298,933 | 2.55 |
| 11,373 | Appfolio Inc | 1,850,501 | 0.65 |
| 63,298 | Appian Corp - Class A | 3,244,022 | 1.13 |
| 29,186 | Atlassian Corp Plc | 5,261,360 | 1.84 |
| 30,758 | Blackbaud Inc | 1,755,667 | 0.61 |
| 24,263 | Blackline Inc | 2,011,645 | 0.70 |
| 90,227 | Box Inc | 1,873,112 | 0.65 |
| 48,683 | Citrix Systems Inc | 7,200,703 | 2.51 |
| 351,754 | Cloudera Inc | 4,474,311 | 1.56 |
| 62,014 | Cloudflare Inc | 2,229,403 | 0.78 |
| 46,643 | Cornerstone OnDemand Inc | 1,798,554 | 0.63 |
| 7,924 | Coupa Software Inc | 2,195,265 | 0.77 |
| 20,530 | CrowdStrike Holdings Inc | 2,058,954 | 0.72 |
| 12,901 | DocuSign Inc - Class A | 2,221,681 | 0.78 |
| 79,873 | Dropbox Inc | 1,738,835 | 0.61 |
| 20,982 | Elastic NV | 1,934,750 | 0.67 |
| 12,326 | Everbridge Inc | 1,705,425 | 0.59 |
| 125,364 | Fastly Inc | 10,672,237 | 3.73 |
| 51,902 | Five9 Inc | 5,743,994 | 2.00 |
| 556,974 | Hewlett Packard Enterprise Co | 5,419,357 | 1.89 |
| 27,049 | HubSpot Inc | 6,068,443 | 2.12 |
| 43,300 | International Business Machines Corp | 5,229,341 | 1.83 |
| 6,209 | Intuit Inc | 1,839,044 | 0.64 |
| 59,026 | Microsoft Corp | 12,012,381 | 4.19 |
| 43,446 | MicroStrategy Inc - Class A | 5,139,227 | 1.79 |
| 38,834 | MongoDB Inc | 8,789,688 | 3.07 |
| 121,424 | NetApp Inc | 5,387,583 | 1.88 |
| 27,252 | New Relic Inc | 1,877,663 | 0.66 |
| 224,781 | Nutanix Inc | 5,328,434 | 1.86 |
| 43,398 | Open Text Corp | 1,843,547 | 0.64 |
| 201,161 | Oracle Corp | 11,118,168 | 3.88 |
| 6,065 | Paycom Software Inc | 1,878,512 | 0.66 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust Cloud Computing UCITS ETF (continued)

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---|-------------------------------|--------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing (continued) | | | |
| Common Stock (31 December 2019: US\$37,776,700, 99.85%) (continued) | | | |
| Technology (31 December 2019: US\$27,174,422, 71.83%) (continued) | | | |
| 307,111 | Pure Storage Inc | 5,322,234 | 1.86 |
| 30,941 | salesforce.com Inc | 5,796,178 | 2.02 |
| 28,146 | SAP SE ADR | 3,940,440 | 1.38 |
| 13,941 | ServiceNow Inc | 5,646,941 | 1.97 |
| 31,265 | Smartsheet Inc - Class A | 1,592,014 | 0.56 |
| 29,101 | Splunk Inc | 5,782,369 | 2.02 |
| 89,466 | SVMK Inc | 2,106,030 | 0.73 |
| 33,740 | Tabula Rasa HealthCare Inc | 1,846,590 | 0.64 |
| 84,201 | Teradata Corp | 1,751,381 | 0.61 |
| 27,370 | Twilio Inc - Class A | 6,005,525 | 2.10 |
| 8,237 | Veeva Systems Inc - Class A | 1,930,918 | 0.67 |
| 69,216 | VMware Inc | 10,718,790 | 3.74 |
| 9,828 | Workday Inc - Class A | 1,841,374 | 0.64 |
| 40,475 | Workiva Inc - Class A | 2,165,008 | 0.76 |
| 10,044 | Zoom Video Communications Inc | 2,546,556 | 0.89 |
| 18,378 | Zscaler Inc | 2,012,391 | 0.70 |
| 150,103 | Zuora Inc | 1,913,813 | 0.67 |
| Total Technology | | 208,208,844 | 72.68 |
| Total Common Stock | | 286,559,231 | 100.03 |
| Total Transferable Securities admitted to an official stock exchange listing | | 286,559,231 | 100.03 |
| Total financial assets and liabilities at fair value through profit or loss | | 286,559,231 | 100.03 |
| Cash at bank and at broker | | (4,218) | – |
| Other Net Liabilities | | (93,856) | (0.03) |
| Net Assets Attributable to Holders of Redeemable Participating Shares | | 286,461,157 | 100.00 |

| Country Allocation | % of Net Assets |
|---|--------------------|
| Canada | 3.00 |
| Cayman Islands | 3.93 |
| Germany | 1.38 |
| Jersey | 0.63 |
| Netherlands | 0.67 |
| United Kingdom | 1.84 |
| United States | 88.58 |
| Total Investments | 100.03 |
| Net Other Assets and Liabilities | (0.03) |
| Total | 100.00 |

| Analysis of Total Assets | % of Total Assets |
|--|----------------------|
| Transferable securities admitted to an official stock exchange listing | 99.99 |
| Other Assets | 0.01 |
| Total Assets | 100.00 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust Low Duration Global Government Bond UCITS ETF

As at 30 June 2020

| Nominal | Security Description | Fair Value € | % of Net Assets |
|---|--|-----------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing | | | |
| Treasury Notes/Bonds (31 December 2019: €3,900,189, 97.46%) | | | |
| Government (31 December 2019: €3,900,189, 97.46%) | | | |
| 95,000 | Australia Government Bond 2% 21/12/2021 | 59,735 | 0.35 |
| 70,000 | Australia Government Bond 3.25% 21/04/2025 | 48,750 | 0.29 |
| 650,000 | Australia Government Bond 4.5% 21/04/2033 | 565,693 | 3.35 |
| 430,000,000 | Bonos de la Tesoreria de la Republica en pesos 4.5% 01/03/2026 | 547,140 | 3.24 |
| 100,000,000 | Bonos de la Tesoreria de la Republica en pesos 4.7% 01/09/2030 | 131,320 | 0.78 |
| 380,000 | Bundesrepublik Deutschland Bundesanleihe 2.25% 04/09/2021 | 393,072 | 2.33 |
| 735,000 | Canadian Government Bond 0.5% 01/03/2022 | 482,689 | 2.86 |
| 300,000 | Canadian Government Bond 1.75% 01/03/2023 | 203,740 | 1.20 |
| 400,000 | Canadian Government Bond 2% 01/09/2023 | 275,432 | 1.63 |
| 4,600,000 | Czech Republic Government Bond 4.7% 12/09/2022 | 190,195 | 1.12 |
| 3,000,000 | Czech Republic Government Bond 5.7% 25/05/2024 | 136,246 | 0.81 |
| 6,480,000 | Denmark Government Bond 3% 15/11/2021 | 912,170 | 5.40 |
| 1,350,000 | Denmark Government Bond 7% 10/11/2024 | 241,748 | 1.43 |
| 20,000 | French Republic Government Bond OAT 0% 25/02/2022 | 20,206 | 0.12 |
| 31,600,000 | Hungary Government Bond 5.5% 24/06/2025 | 107,594 | 0.64 |
| 163,630,000 | Hungary Government Bond 6.75% 22/10/2028 | 636,868 | 3.77 |
| 4,920,000,000 | Indonesia Treasury Bond 8.25% 15/05/2036 | 319,436 | 1.89 |
| 35,000 | Ireland Government Bond 1.1% 15/05/2029 | 38,761 | 0.23 |
| 70,000 | Ireland Government Bond 5.4% 13/03/2025 | 89,344 | 0.53 |
| 1,100,000 | Israel Government Bond - Fixed 2.25% 28/09/2028 | 322,226 | 1.91 |
| 465,000 | Israel Government Bond - Fixed 5.5% 31/01/2022 | 129,975 | 0.77 |
| 1,590,000 | Israel Government Bond - Fixed 6.25% 30/10/2026 | 559,162 | 3.31 |
| 300,000 | Italy Buoni Poliennali Del Tesoro 1.35% 15/04/2022 | 306,805 | 1.81 |
| 240,000 | Italy Buoni Poliennali Del Tesoro 5.25% 01/11/2029 | 325,785 | 1.93 |
| 350,000 | Italy Buoni Poliennali Del Tesoro 5.5% 01/11/2022 | 393,349 | 2.33 |
| 135,000 | Italy Buoni Poliennali Del Tesoro 6% 01/05/2031 | 197,698 | 1.17 |
| 435,000 | Italy Buoni Poliennali Del Tesoro 6.5% 01/11/2027 | 601,685 | 3.56 |
| 90,000 | Italy Buoni Poliennali Del Tesoro 7.25% 01/11/2026 | 125,291 | 0.74 |
| 75,000 | Kingdom of Belgium Government Bond 0.5% 22/10/2024 | 78,335 | 0.46 |
| 315,000 | Kingdom of Belgium Government Bond 4.5% 28/03/2026 | 405,212 | 2.40 |
| 75,000 | Kingdom of Belgium Government Bond 5.5% 28/03/2028 | 109,080 | 0.64 |
| 17,000,000 | Mexican Bonos 8.5% 31/05/2029 | 775,991 | 4.59 |
| 585,000 | Netherlands Government Bond 0% 15/01/2022 | 590,708 | 3.49 |
| 1,500,000 | Norway Government Bond 2% 24/05/2023 | 145,664 | 0.86 |
| 2,320,000 | Peru Government Bond 6.95% 12/08/2031 | 712,296 | 4.21 |
| 235,000 | Peru Government Bond 8.2% 12/08/2026 | 76,568 | 0.45 |
| 225,000 | Portugal Obrigacoes do Tesouro OT 2.125% 17/10/2028 | 258,773 | 1.53 |
| 110,000 | Portugal Obrigacoes do Tesouro OT 3.875% 15/02/2030 | 145,660 | 0.86 |
| 420,000 | Portugal Obrigacoes do Tesouro OT 4.125% 14/04/2027 | 534,187 | 3.16 |
| 1,745,000 | Republic of Poland Government Bond 2.5% 25/07/2026 | 428,800 | 2.54 |
| 800,000 | Republic of Poland Government Bond 2.75% 25/04/2028 | 200,169 | 1.18 |
| 500,000 | Republic of Poland Government Bond 5.75% 25/04/2029 | 154,504 | 0.91 |
| 1,330,000 | Romania Government Bond 4.5% 17/06/2024 | 284,281 | 1.68 |
| 200,000 | Romania Government Bond 5% 12/02/2029 | 44,576 | 0.26 |
| 500,000 | Romania Government Bond 5.8% 26/07/2027 | 116,589 | 0.69 |
| 745,000 | Singapore Government Bond 1.25% 01/10/2021 | 481,238 | 2.85 |
| 225,000 | Singapore Government Bond 2.25% 01/06/2021 | 146,171 | 0.86 |
| 180,000 | Singapore Government Bond 2.875% 01/07/2029 | 134,506 | 0.80 |
| 280,000 | Singapore Government Bond 3% 01/09/2024 | 197,577 | 1.17 |
| 850,000 | Singapore Government Bond 3.5% 01/03/2027 | 640,926 | 3.79 |
| 90,000 | Spain Government Bond 5.15% 31/10/2028 | 126,171 | 0.75 |
| 435,000 | Spain Government Bond 5.9% 30/07/2026 | 590,844 | 3.50 |
| 265,000 | Spain Government Bond 6% 31/01/2029 | 393,211 | 2.33 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust Low Duration Global Government Bond UCITS ETF (continued)

As at 30 June 2020

| Nominal | | Security Description | Fair Value € | % of Net Assets | | |
|---|-------------|--|-------------------|-------------------------|-------------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing (continued) | | | | | | |
| Treasury Notes/Bonds (31 December 2019: €3,900,189, 97.46%) (continued) | | | | | | |
| Government (31 December 2019: €3,900,189, 97.46%) (continued) | | | | | | |
| 305,000 | | Sweden Government Bond 3.5% 01/06/2022 | 31,312 | 0.18 | | |
| 45,000 | | United States Treasury Note/Bond 2.125% 31/12/2021 | 41,238 | 0.24 | | |
| 200,000 | | United States Treasury Note/Bond 2.25% 31/03/2026 | 197,077 | 1.17 | | |
| Total Government | | | 16,403,779 | 97.05 | | |
| Total Treasury Notes/Bonds | | | 16,403,779 | 97.05 | | |
| Total Transferable Securities admitted to an official stock exchange listing | | | 16,403,779 | 97.05 | | |
| Forward Currency Contracts* (31 December 2019: €4,852, 0.12%) | | | | | | |
| Currency | Purchased | Currency | Sold | Maturity Date | Unrealised Gain € | % of Net Assets |
| EUR | 964,253 | CAD | 1,470,000 | 21/07/2020 | 3,715 | 0.02 |
| EUR | 679,932 | CLP | 595,260,000 | 21/07/2020 | 34,084 | 0.20 |
| EUR | 750,098 | HUF | 260,400,000 | 21/07/2020 | 15,947 | 0.10 |
| EUR | 315,949 | IDR | 5,100,000,000 | 21/07/2020 | 2,794 | 0.02 |
| EUR | 181,997 | ILS | 704,000 | 21/07/2020 | 879 | 0.00 |
| EUR | 767,464 | MXN | 19,100,000 | 21/07/2020 | 34,078 | 0.20 |
| EUR | 143,540 | NOK | 1,550,000 | 21/07/2020 | 543 | 0.00 |
| EUR | 794,727 | PEN | 3,105,000 | 21/07/2020 | 13,498 | 0.08 |
| EUR | 582,754 | PLN | 2,585,000 | 21/07/2020 | 1,159 | 0.01 |
| EUR | 433,070 | RON | 2,100,000 | 21/07/2020 | 15 | 0.00 |
| EUR | 380,533 | SGD | 595,000 | 21/07/2020 | 959 | 0.01 |
| Total unrealised gain on forward currency contracts | | | | | 107,671 | 0.64 |
| Open Futures Contracts** (31 December 2019: €7,950, 0.20%) | | | | | | |
| No. of Contracts | Cost | Description | Maturity | Unrealised Gain € | % of Net Assets | |
| 11 | 1,602,019 | Australian Government 10 Year Bond Future | 15/09/2020 | 21,164 | 0.13 | |
| (8) | (1,233,235) | Canadian Government 10 Year Bond Future | 21/09/2020 | 1,858 | 0.01 | |
| 7 | 972,045 | United States 10 Year Treasury Note Future | 21/09/2020 | 1,840 | 0.01 | |
| Total unrealised gain on future contracts | | | | | 24,862 | 0.15 |
| Total financial assets at fair value through profit or loss | | | | | 16,536,312 | 97.84 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust Low Duration Global Government Bond UCITS ETF (continued)

As at 30 June 2020

Forward Currency Contracts* (31 December 2019: (€11,349), (0.28%))

| Currency | Purchased | Currency | Sold | Maturity Date | Unrealised Loss € | % of Net Assets |
|--|-----------|----------|-----------|---------------|----------------------|-----------------|
| EUR | 662,956 | AUD | 1,088,000 | 21/07/2020 | (3,752) | (0.02) |
| EUR | 332,465 | CZK | 8,870,000 | 21/07/2020 | (343) | (0.00) |
| EUR | 1,186,954 | DKK | 8,850,000 | 21/07/2020 | (414) | (0.00) |
| EUR | 812,659 | ILS | 3,195,000 | 21/07/2020 | (9,317) | (0.06) |
| EUR | 202,165 | PLN | 900,000 | 21/07/2020 | (325) | (0.00) |
| EUR | 32,221 | SEK | 340,000 | 21/07/2020 | (264) | (0.00) |
| EUR | 1,200,794 | SGD | 1,895,797 | 21/07/2020 | (8,610) | (0.05) |
| EUR | 234,955 | USD | 267,000 | 21/07/2020 | (2,652) | (0.02) |
| Total unrealised loss on forward currency contracts | | | | | (25,677) | (0.15) |

Total underlying exposure on forward currency contracts: (30 June 2020: €10,588,644; 31 December 2019: €1,823,494)

Open Futures Contracts** (31 December 2019: (€980), (0.03%))

| No. of Contracts | Cost | Description | Maturity | Unrealised Loss € | % of Net Assets |
|--|---------------|--|------------|----------------------|-----------------|
| (4) | (694,146) | Euro Bund Future | 08/09/2020 | (11,933) | (0.07) |
| (16) | (242,230,382) | Japanese Mini Government 10 Year Bond Future | 11/09/2020 | (6,341) | (0.04) |
| 4 | 535,067,056 | Korean Government 10 Year Bond Future | 15/09/2020 | (643) | (0.00) |
| (7) | (960,639) | Long Gilt Future | 28/09/2020 | (3,068) | (0.02) |
| Total unrealised Loss on future contracts | | | | (21,985) | (0.13) |

Total underlying exposure on future contracts: (30 June 2020: €6,506,956; 31 December 2019: € 453,142)

| | | | | | |
|--|--|--|--|-------------------|---------------|
| Total financial liabilities at fair value through profit or loss | | | | (47,662) | (0.28) |
| Total financial assets and liabilities at fair value through profit or loss | | | | 16,488,650 | 97.56 |
| Cash at bank and at broker | | | | 202,357 | 1.20 |
| Other Net Assets | | | | 211,964 | 1.24 |
| Net Assets Attributable to Holders of Redeemable Participating Shares | | | | 16,902,971 | 100.00 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust Low Duration Global Government Bond UCITS ETF (continued)

As at 30 June 2020

| Country Allocation | % of Net Assets |
|---|----------------------------|
| Australia | 3.99 |
| Belgium | 3.50 |
| Canada | 5.69 |
| Chile | 4.02 |
| Czech Republic | 1.93 |
| Denmark | 6.83 |
| France | 0.12 |
| Germany | 2.33 |
| Hungary | 4.41 |
| Indonesia | 1.89 |
| Ireland | 0.76 |
| Israel | 5.99 |
| Italy | 11.54 |
| Mexico | 4.59 |
| Netherlands | 3.49 |
| Norway | 0.86 |
| Peru | 4.66 |
| Poland | 4.63 |
| Portugal | 5.55 |
| Romania | 2.63 |
| Singapore | 9.47 |
| Spain | 6.58 |
| Sweden | 0.18 |
| United States | 1.41 |
| Total Investments | 97.05 |
| Financial Derivative Instruments | 0.51 |
| Net Other Assets and Liabilities | 2.44 |
| Total | 100.00 |

| Analysis of Total Assets | % of Total Assets |
|--|------------------------------|
| Transferable securities admitted to an official stock exchange listing | 96.63 |
| OTC financial derivative instruments | 0.78 |
| Cash | 1.30 |
| Other Assets | 1.29 |
| Total Assets | 100.00 |

* The counterparty for the Forward Currency Contracts is The Bank of New York Mellon.

** The counterparty for the Open Futures Contracts is J.P.Morgan Securities LLC.

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust Capital Strength UCITS ETF*

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---|------------------------------------|--------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing | | | |
| Common Stock | | | |
| Basic Materials | | | |
| 2,149 | Newmont Corp | 132,679 | 1.96 |
| 1,364 | PPG Industries Inc | 144,666 | 2.14 |
| Total Basic Materials | | 277,345 | 4.10 |
| Communications | | | |
| 99 | Alphabet Inc - Class A | 140,387 | 2.08 |
| 54 | Amazon.com Inc | 148,976 | 2.20 |
| 86 | Booking Holdings Inc | 136,941 | 2.03 |
| 2,996 | Cisco Systems Inc | 139,734 | 2.07 |
| 3,398 | eBay Inc | 178,225 | 2.64 |
| 1,025 | F5 Networks Inc | 142,967 | 2.11 |
| 710 | Facebook Inc - Class A | 161,220 | 2.39 |
| 301 | Netflix Inc | 136,967 | 2.03 |
| Total Communications | | 1,185,417 | 17.55 |
| Consumer, Cyclical | | | |
| 400 | Costco Wholesale Corp | 121,284 | 1.80 |
| 1,415 | NIKE Inc | 138,741 | 2.05 |
| 1,882 | PACCAR Inc | 140,868 | 2.09 |
| 1,122 | Target Corp | 134,561 | 1.99 |
| 964 | Walmart Inc | 115,468 | 1.71 |
| Total Consumer, Cyclical | | 650,922 | 9.64 |
| Consumer, Non-cyclical | | | |
| 1,230 | Alexion Pharmaceuticals Inc | 138,055 | 2.04 |
| 541 | Amgen Inc | 127,600 | 1.89 |
| 297 | Bio-Rad Laboratories Inc | 134,092 | 1.98 |
| 2,648 | Coca-Cola Co/The | 118,313 | 1.75 |
| 1,673 | Edwards Lifesciences Corp | 115,621 | 1.71 |
| 810 | Eli Lilly and Co | 132,986 | 1.97 |
| 730 | Estee Lauder Cos Inc/The - Class A | 137,736 | 2.04 |
| 1,515 | Gilead Sciences Inc | 116,564 | 1.73 |
| 1,273 | Incyte Corp | 132,354 | 1.96 |
| 838 | Johnson & Johnson | 117,848 | 1.74 |
| 1,525 | Merck & Co Inc | 117,928 | 1.75 |
| 2,046 | Monster Beverage Corp | 141,829 | 2.10 |
| 925 | PepsiCo Inc | 122,340 | 1.81 |
| 3,449 | Pfizer Inc | 112,782 | 1.67 |
| 224 | Regeneron Pharmaceuticals Inc | 139,698 | 2.07 |
| 672 | Stryker Corp | 121,088 | 1.79 |
| 470 | Vertex Pharmaceuticals Inc | 136,446 | 2.02 |
| 974 | Zoetis Inc | 133,477 | 1.98 |
| Total Consumer, Non-cyclical | | 2,296,757 | 34.00 |
| Financial | | | |
| 1,213 | Allstate Corp/The | 117,649 | 1.74 |
| 1,291 | Marsh & McLennan Cos Inc | 138,615 | 2.05 |
| 1,542 | Progressive Corp/The | 123,529 | 1.83 |
| 751 | Visa Inc - Class A | 145,071 | 2.15 |
| Total Financial | | 524,864 | 7.77 |
| Industrial | | | |
| 869 | 3M Co | 135,555 | 2.01 |
| 1,601 | Agilent Technologies Inc | 141,480 | 2.09 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust Capital Strength UCITS ETF* (continued)

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---|---|--------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing (continued) | | | |
| Common Stock (continued) | | | |
| Industrial (continued) | | | |
| 1,774 | Expeditors International of Washington Inc | 134,895 | 2.00 |
| 1,550 | Garmin Ltd | 151,125 | 2.24 |
| 920 | Honeywell International Inc | 133,023 | 1.97 |
| 317 | Lockheed Martin Corp | 115,680 | 1.71 |
| 357 | Northrop Grumman Corp | 109,756 | 1.63 |
| 1,415 | Trane Technologies Plc | 125,907 | 1.86 |
| | Total Industrial | 1,047,421 | 15.51 |
| Technology | | | |
| 727 | Accenture Plc - Class A | 156,102 | 2.31 |
| 450 | Apple Inc | 164,160 | 2.43 |
| 1,106 | Electronic Arts Inc | 146,047 | 2.16 |
| 2,397 | Maxim Integrated Products Inc | 145,282 | 2.15 |
| 1,023 | Take-Two Interactive Software Inc | 142,780 | 2.12 |
| | Total Technology | 754,371 | 11.17 |
| | Total Common Stock | 6,737,097 | 99.74 |
| | Total Transferable Securities admitted to an official stock exchange listing | 6,737,097 | 99.74 |
| | Total financial assets and liabilities at fair value through profit or loss | 6,737,097 | 99.74 |
| | Cash at bank and at broker | 18,054 | 0.27 |
| | Other Net Liabilities | (248) | (0.01) |
| | Net Assets Attributable to Holders of Redeemable Participating Shares | 6,754,903 | 100.00 |

| Country Allocation | % of Net Assets |
|---|--------------------|
| Ireland | 4.17 |
| Switzerland | 2.24 |
| United States | 93.33 |
| Total Investments | 99.74 |
| Net Other Assets and Liabilities | 0.26 |
| Total | 100.00 |

| Analysis of Total Assets | % of Total Assets |
|--|----------------------|
| Transferable securities admitted to an official stock exchange listing | 99.69 |
| Cash | 0.27 |
| Other Assets | 0.04 |
| Total Assets | 100.00 |

* Please refer to Note 14 for details of significant events during the financial period.

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust Value Line® Dividend Index UCITS ETF*

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---|--|--------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing | | | |
| Common Stock | | | |
| Basic Materials | | | |
| 151 | Air Products & Chemicals Inc | 36,460 | 0.55 |
| 851 | Dow Inc | 34,687 | 0.52 |
| 672 | DuPont de Nemours Inc | 35,703 | 0.53 |
| 283 | International Flavors & Fragrances Inc | 34,656 | 0.52 |
| 343 | PPG Industries Inc | 36,379 | 0.54 |
| Total Basic Materials | | 177,885 | 2.66 |
| Communications | | | |
| 1,182 | AT&T Inc | 35,732 | 0.53 |
| 839 | BCE Inc | 35,045 | 0.52 |
| 1,018 | China Mobile Ltd ADR | 34,246 | 0.51 |
| 787 | Cisco Systems Inc | 36,706 | 0.55 |
| 926 | Comcast Corp | 36,096 | 0.54 |
| 674 | Omnicom Group Inc | 36,800 | 0.55 |
| 2,105 | Shaw Communications Inc | 34,438 | 0.52 |
| 2,051 | TELUS Corp (Units) | 34,395 | 0.51 |
| 519 | Thomson Reuters Corp | 35,276 | 0.53 |
| 639 | Verizon Communications Inc | 35,228 | 0.53 |
| Total Communications | | 353,962 | 5.29 |
| Consumer, Cyclical | | | |
| 207 | Cummins Inc | 35,865 | 0.54 |
| 848 | Fastenal Co | 36,328 | 0.54 |
| 406 | Genuine Parts Co | 35,306 | 0.53 |
| 143 | Home Depot Inc/The | 35,823 | 0.54 |
| 1,320 | Honda Motor Co Ltd ADR | 33,739 | 0.50 |
| 190 | McDonald's Corp | 35,049 | 0.52 |
| 498 | MSC Industrial Direct Co Inc - Class A | 36,259 | 0.54 |
| 472 | Starbucks Corp | 34,735 | 0.52 |
| 290 | Target Corp | 34,780 | 0.52 |
| 278 | Toyota Motor Corp ADR | 34,925 | 0.52 |
| 823 | Walgreens Boots Alliance Inc | 34,887 | 0.52 |
| 202 | Watsco Inc | 35,895 | 0.54 |
| 118 | WW Grainger Inc | 37,071 | 0.55 |
| Total Consumer, Cyclical | | 460,662 | 6.88 |
| Consumer, Non-cyclical | | | |
| 366 | AbbVie Inc | 35,934 | 0.54 |
| 152 | Amgen Inc | 35,851 | 0.54 |
| 699 | Anheuser-Busch InBev SA/NV ADR | 34,461 | 0.52 |
| 889 | Archer-Daniels-Midland Co | 35,471 | 0.53 |
| 235 | Automatic Data Processing Inc | 34,989 | 0.52 |
| 313 | Avery Dennison Corp | 35,710 | 0.53 |
| 618 | Bristol-Myers Squibb Co | 36,338 | 0.54 |
| 714 | Campbell Soup Co | 35,436 | 0.53 |
| 163 | Clorox Co/The | 35,757 | 0.53 |
| 777 | Coca-Cola Co/The | 34,716 | 0.52 |
| 487 | Colgate-Palmolive Co | 35,678 | 0.53 |
| 553 | CVS Health Corp | 35,928 | 0.54 |
| 254 | Diageo Plc ADR | 34,135 | 0.51 |
| 578 | General Mills Inc | 35,634 | 0.53 |
| 471 | Gilead Sciences Inc | 36,239 | 0.54 |
| 863 | GlaxoSmithKline Plc ADR | 35,202 | 0.53 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust Value Line[®] Dividend Index UCITS ETF* (continued)

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---|--|--------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing (continued) | | | |
| Common Stock (continued) | | | |
| Consumer, Non-cyclical (continued) | | | |
| 272 | Hershey Co/The | 35,257 | 0.53 |
| 736 | Hormel Foods Corp | 35,527 | 0.53 |
| 327 | J M Smucker Co/The | 34,600 | 0.52 |
| 248 | Johnson & Johnson | 34,876 | 0.52 |
| 534 | Kellogg Co | 35,276 | 0.53 |
| 250 | Kimberly-Clark Corp | 35,337 | 0.53 |
| 382 | Medtronic Plc | 35,029 | 0.52 |
| 464 | Merck & Co Inc | 35,881 | 0.54 |
| 680 | Mondelez International Inc | 34,768 | 0.52 |
| 393 | Novartis AG ADR | 34,325 | 0.51 |
| 523 | Novo Nordisk A/S ADR | 34,246 | 0.51 |
| 272 | PepsiCo Inc | 35,975 | 0.54 |
| 1,074 | Pfizer Inc | 35,120 | 0.52 |
| 303 | Procter & Gamble Co/The | 36,230 | 0.54 |
| 323 | Quest Diagnostics Inc | 36,809 | 0.55 |
| 695 | Robert Half International Inc | 36,717 | 0.55 |
| 678 | Sanofi ADR | 34,612 | 0.52 |
| 647 | Sysco Corp | 35,365 | 0.53 |
| 623 | Unilever Plc ADR | 34,190 | 0.51 |
| Total Consumer, Non-cyclical | | 1,237,619 | 18.50 |
| Energy | | | |
| 387 | Chevron Corp | 34,532 | 0.52 |
| Total Energy | | 34,532 | 0.52 |
| Financial | | | |
| 976 | Aflac Inc | 35,165 | 0.53 |
| 367 | Allstate Corp/The | 35,595 | 0.53 |
| 368 | Arthur J Gallagher & Co | 35,876 | 0.54 |
| 338 | Assurant Inc | 34,912 | 0.52 |
| 227 | AvalonBay Communities Inc (REIT) | 35,103 | 0.53 |
| 831 | Axis Capital Holdings Ltd | 33,705 | 0.50 |
| 1,446 | Bank of America Corp | 34,343 | 0.51 |
| 563 | Bank of Hawaii Corp 15/05/2018 | 34,574 | 0.52 |
| 641 | Bank of Montreal | 34,005 | 0.51 |
| 923 | Bank of New York Mellon Corp/The | 35,674 | 0.53 |
| 849 | Bank of Nova Scotia/The | 35,013 | 0.52 |
| 64 | BlackRock Inc | 34,822 | 0.52 |
| 384 | Camden Property Trust (REIT) | 35,028 | 0.52 |
| 514 | Canadian Imperial Bank of Commerce | 34,423 | 0.52 |
| 3,243 | Capitol Federal Financial Inc | 35,705 | 0.53 |
| 280 | Chubb Ltd | 35,454 | 0.53 |
| 567 | Cincinnati Financial Corp | 36,305 | 0.54 |
| 202 | CME Group Inc | 32,833 | 0.49 |
| 1,091 | CNA Financial Corp | 35,076 | 0.53 |
| 658 | Discover Financial Services | 32,959 | 0.49 |
| 193 | Erie Indemnity Co - Class A | 37,037 | 0.55 |
| 167 | Everest Re Group Ltd | 34,435 | 0.52 |
| 419 | Federal Realty Investment Trust (REIT) | 35,703 | 0.53 |
| 712 | First American Financial Corp | 34,190 | 0.51 |
| 1,640 | Franklin Resources Inc | 34,391 | 0.51 |
| 175 | Goldman Sachs Group Inc/The | 34,584 | 0.52 |
| 346 | Hanover Insurance Group Inc/The | 35,060 | 0.52 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust Value Line® Dividend Index UCITS ETF* (continued)

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---|--|--------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing (continued) | | | |
| Common Stock (continued) | | | |
| Financial (continued) | | | |
| 910 | Hartford Financial Services Group Inc/The | 35,081 | 0.53 |
| 368 | JPMorgan Chase & Co | 34,614 | 0.52 |
| 328 | M&T Bank Corp | 34,102 | 0.51 |
| 963 | MetLife Inc | 35,169 | 0.53 |
| 312 | Mid-America Apartment Communities Inc (REIT) | 35,777 | 0.54 |
| 328 | PNC Financial Services Group Inc/The | 34,509 | 0.52 |
| 384 | Prologis Inc (REIT) | 35,839 | 0.54 |
| 186 | Public Storage (REIT) | 35,692 | 0.53 |
| 426 | Reinsurance Group of America Inc | 33,415 | 0.50 |
| 522 | Royal Bank of Canada | 35,392 | 0.53 |
| 966 | Sun Life Financial Inc | 35,500 | 0.53 |
| 283 | T Rowe Price Group Inc | 34,950 | 0.52 |
| 784 | Toronto-Dominion Bank/The | 34,974 | 0.52 |
| 306 | Travelers Cos Inc/The | 34,899 | 0.52 |
| 930 | US Bancorp | 34,243 | 0.51 |
| 518 | WP Carey Inc (REIT) | 35,043 | 0.52 |
| | Total Financial | 1,501,169 | 22.44 |
| Industrial | | | |
| 226 | 3M Co | 35,254 | 0.53 |
| 1,626 | ABB Ltd ADR | 36,683 | 0.55 |
| 1,278 | Avnet Inc | 35,637 | 0.53 |
| 406 | Canadian National Railway Co | 35,959 | 0.54 |
| 282 | Caterpillar Inc | 35,673 | 0.53 |
| 462 | CH Robinson Worldwide Inc | 36,526 | 0.55 |
| 231 | Deere & Co | 36,302 | 0.54 |
| 374 | Dover Corp | 36,113 | 0.54 |
| 578 | Emerson Electric Co | 35,853 | 0.54 |
| 258 | FedEx Corp | 36,177 | 0.54 |
| 366 | Garmin Ltd | 35,685 | 0.53 |
| 232 | General Dynamics Corp | 34,675 | 0.52 |
| 246 | Honeywell International Inc | 35,569 | 0.53 |
| 282 | Hubbell Inc - Class B | 35,351 | 0.53 |
| 207 | Illinois Tool Works Inc | 36,194 | 0.54 |
| 95 | Lockheed Martin Corp | 34,667 | 0.52 |
| 1,650 | MDU Resources Group Inc | 36,597 | 0.55 |
| 208 | Norfolk Southern Corp | 36,519 | 0.54 |
| 194 | Parker-Hannifin Corp | 35,554 | 0.53 |
| 546 | Raytheon Technologies Corp | 33,644 | 0.50 |
| 439 | Republic Services Inc - Class A | 36,020 | 0.54 |
| 169 | Rockwell Automation Inc | 35,997 | 0.54 |
| 264 | Snap-on Inc | 36,567 | 0.55 |
| 695 | Sonoco Products Co | 36,342 | 0.54 |
| 263 | Stanley Black & Decker Inc | 36,657 | 0.55 |
| 440 | TE Connectivity Ltd | 35,882 | 0.54 |
| 211 | Union Pacific Corp | 35,674 | 0.53 |
| 334 | United Parcel Service Inc - Class B | 37,134 | 0.55 |
| 343 | Waste Management Inc | 36,327 | 0.54 |
| | Total Industrial | 1,041,232 | 15.56 |
| Technology | | | |
| 583 | Amdocs Ltd | 35,493 | 0.53 |
| 295 | Analog Devices Inc | 36,179 | 0.54 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust Value Line[®] Dividend Index UCITS ETF* (continued)

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---|---|--------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing (continued) | | | |
| Common Stock (continued) | | | |
| Technology (continued) | | | |
| 1,695 | Canon Inc ADR | 33,849 | 0.51 |
| 3,889 | Infosys Ltd ADR | 37,568 | 0.56 |
| 592 | Intel Corp | 35,419 | 0.53 |
| 294 | International Business Machines Corp | 35,506 | 0.53 |
| 479 | Paychex Inc | 36,284 | 0.54 |
| 635 | Taiwan Semiconductor Manufacturing Co Ltd ADR | 36,049 | 0.54 |
| 283 | Texas Instruments Inc | 35,933 | 0.54 |
| | Total Technology | 322,280 | 4.82 |
| Utilities | | | |
| 650 | ALLETE Inc | 35,496 | 0.53 |
| 734 | Alliant Energy Corp | 35,115 | 0.52 |
| 504 | Ameren Corp | 35,461 | 0.53 |
| 441 | American Electric Power Co Inc | 35,121 | 0.52 |
| 355 | Atmos Energy Corp | 35,351 | 0.53 |
| 857 | Avangrid Inc | 35,977 | 0.54 |
| 1,001 | Avista Corp | 36,426 | 0.54 |
| 639 | Black Hills Corp | 36,206 | 0.54 |
| 406 | Chesapeake Utilities Corp | 34,104 | 0.51 |
| 606 | CMS Energy Corp | 35,403 | 0.53 |
| 498 | Consolidated Edison Inc | 35,821 | 0.54 |
| 427 | Dominion Energy Inc | 34,664 | 0.52 |
| 334 | DTE Energy Co | 35,905 | 0.54 |
| 431 | Duke Energy Corp | 34,433 | 0.51 |
| 536 | El Paso Electric Co | 35,912 | 0.54 |
| 367 | Entergy Corp | 34,428 | 0.51 |
| 848 | Essential Utilities Inc | 35,820 | 0.54 |
| 593 | Eversource Energy | 35,159 | 0.53 |
| 423 | FirstEnergy Corp | 35,223 | 0.53 |
| 896 | Fortis Inc/Canada | 34,747 | 0.52 |
| 935 | Hawaiian Electric Industries Inc | 35,605 | 0.53 |
| 984 | IDACORP Inc | 35,483 | 0.53 |
| 409 | MGE Energy Inc | 35,734 | 0.53 |
| 559 | New Jersey Resources Corp | 36,061 | 0.54 |
| 1,126 | NextEra Energy Inc | 36,764 | 0.55 |
| 144 | NiSource Inc | 34,584 | 0.52 |
| 1,531 | Northwest Natural Holding Co | 34,815 | 0.52 |
| 638 | NorthWestern Corp | 35,594 | 0.53 |
| 651 | OGE Energy Corp | 35,492 | 0.53 |
| 1,153 | ONE Gas Inc | 35,005 | 0.52 |
| 470 | Otter Tail Corp | 36,213 | 0.54 |
| 911 | Pinnacle West Capital Corp | 35,338 | 0.53 |
| 486 | Portland General Electric Co | 35,619 | 0.53 |
| 826 | PPL Corp | 34,535 | 0.52 |
| 1,351 | Public Service Enterprise Group Inc | 34,910 | 0.52 |
| 723 | Sempra Energy | 35,543 | 0.53 |
| 297 | South Jersey Industries Inc | 34,817 | 0.52 |
| 1,442 | Southern Co/The (Units) | 36,036 | 0.54 |
| 650 | Spire Inc | 33,702 | 0.50 |
| 538 | UGI Corp | 35,352 | 0.53 |
| 1,112 | WEC Energy Group Inc | 35,362 | 0.53 |
| 406 | | 35,586 | 0.53 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust Value Line® Dividend Index UCITS ETF* (continued)

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---------|---|--------------------|--------------------|
| | Transferable Securities admitted to an official stock exchange listing (continued) | | |
| | Common Stock (continued) | | |
| | Utilities (continued) | | |
| 546 | Xcel Energy Inc | 34,125 | 0.51 |
| | Total Utilities | <u>1,519,047</u> | <u>22.70</u> |
| | Total Common Stock | <u>6,648,388</u> | <u>99.37</u> |
| | Total Transferable Securities admitted to an official stock exchange listing | <u>6,648,388</u> | <u>99.37</u> |
| | Total financial assets and liabilities at fair value through profit or loss | <u>6,648,388</u> | <u>99.37</u> |
| | Cash at bank and at broker | 34,036 | 0.51 |
| | Other Net Assets | 7,849 | 0.12 |
| | Net Assets Attributable to Holders of Redeemable Participating Shares | <u>6,690,273</u> | <u>100.00</u> |

| Country Allocation | % of Net Assets |
|---|--------------------|
| Belgium | 0.52 |
| Bermuda | 1.02 |
| Canada | 6.28 |
| Denmark | 0.51 |
| France | 0.52 |
| Guernsey | 0.53 |
| Hong Kong | 0.51 |
| India | 0.56 |
| Ireland | 0.52 |
| Japan | 1.53 |
| Switzerland | 2.66 |
| Taiwan | 0.54 |
| United Kingdom | 1.55 |
| United States | 82.12 |
| Total Investments | <u>99.37</u> |
| Net Other Assets and Liabilities | <u>0.63</u> |
| Total | <u>100.00</u> |

| Analysis of Total Assets | % of Total Assets |
|--|----------------------|
| Transferable securities admitted to an official stock exchange listing | 99.33 |
| Cash | 0.51 |
| Other Assets | 0.16 |
| Total Assets | <u>100.00</u> |

* Please refer to Note 14 for details of significant events during the financial period.

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust NYSE Arca Biotechnology UCITS ETF*

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---|---|----------------------------|----------------------------|
| Transferable Securities admitted to an official stock exchange listing | | | |
| Common Stock | | | |
| Consumer, Non-cyclical | | | |
| 1,268 | ACADIA Pharmaceuticals Inc | 61,460 | 3.00 |
| 1,366 | Agius Pharmaceuticals Inc | 73,054 | 3.56 |
| 599 | Alexion Pharmaceuticals Inc | 67,232 | 3.28 |
| 3,789 | Alkermes Plc | 73,525 | 3.58 |
| 448 | Alnylam Pharmaceuticals Inc | 66,353 | 3.23 |
| 264 | Amgen Inc | 62,267 | 3.03 |
| 181 | Biogen Inc | 48,427 | 2.36 |
| 696 | BioMarin Pharmaceutical Inc | 85,845 | 4.18 |
| 290 | Bio-Techne Corp | 76,580 | 3.73 |
| 1,113 | Bluebird Bio Inc | 67,937 | 3.31 |
| 428 | Charles River Laboratories International Inc | 74,622 | 3.64 |
| 830 | Exact Sciences Corp | 72,160 | 3.52 |
| 3,189 | Exelixis Inc | 75,707 | 3.69 |
| 1,562 | FibroGen Inc | 63,308 | 3.09 |
| 738 | Gilead Sciences Inc | 56,782 | 2.77 |
| 2,963 | Grifols SA ADR | 54,045 | 2.63 |
| 196 | Illumina Inc | 72,589 | 3.54 |
| 620 | Incyte Corp | 64,461 | 3.14 |
| 763 | Intercept Pharmaceuticals Inc | 36,555 | 1.78 |
| 1,126 | Ionis Pharmaceuticals Inc | 66,389 | 3.24 |
| 471 | IQVIA Holdings Inc | 66,825 | 3.26 |
| 3,190 | Nektar Therapeutics - Class A | 73,880 | 3.60 |
| 626 | Neurocrine Biosciences Inc | 76,372 | 3.72 |
| 1,528 | QIAGEN NV | 65,414 | 3.19 |
| 109 | Regeneron Pharmaceuticals Inc | 67,978 | 3.31 |
| 523 | Sarepta Therapeutics Inc | 83,858 | 4.09 |
| 453 | Seattle Genetics Inc | 76,974 | 3.75 |
| 1,059 | Ultragenyx Pharmaceutical Inc | 82,835 | 4.04 |
| 592 | United Therapeutics Corp | 71,632 | 3.49 |
| 229 | Vertex Pharmaceuticals Inc | 66,481 | 3.24 |
| | Total Consumer, Non-cyclical | 2,051,547 | 99.99 |
| | Total Common Stock | 2,051,547 | 99.99 |
| | Total Transferable Securities admitted to an official stock exchange listing | 2,051,547 | 99.99 |
| | Total financial assets and liabilities at fair value through profit or loss | 2,051,547 | 99.99 |
| | Cash at bank and at broker | 1,135 | 0.06 |
| | Other Net Liabilities | (996) | (0.05) |
| | Net Assets Attributable to Holders of Redeemable Participating Shares | 2,051,686 | 100.00 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS

First Trust NYSE Arca Biotechnology UCITS ETF* (continued)

As at 30 June 2020

| Country Allocation | % of Net Assets |
|---|------------------------|
| Ireland | 3.58 |
| Netherlands | 3.19 |
| Spain | 2.63 |
| United States | 90.59 |
| Total Investments | 99.99 |
| Net Other Assets and Liabilities | 0.01 |
| Total | 100.00 |

| Analysis of Total Assets | % of Total Assets |
|--|--------------------------|
| Transferable securities admitted to an official stock exchange listing | 99.94 |
| Cash | 0.06 |
| Total Assets | 100.00 |

* Please refer to Note 14 for details of significant events during the financial period.

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust Nasdaq Cybersecurity UCITS ETF*

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---|--|--------------------|--------------------|
| Transferable Securities admitted to an official stock exchange listing | | | |
| Common Stock | | | |
| Communications | | | |
| 4,429 | A10 Networks Inc | 30,161 | 0.16 |
| 2,166 | Ahnlab Inc | 89,856 | 0.47 |
| 23,618 | Cisco Systems Inc | 1,101,543 | 5.77 |
| 3,892 | F5 Networks Inc | 542,856 | 2.84 |
| 38,319 | FireEye Inc | 466,534 | 2.44 |
| 23,277 | Juniper Networks Inc | 532,112 | 2.79 |
| 8,336 | Mimecast Ltd | 347,278 | 1.82 |
| 5,777 | Okta Inc | 1,156,729 | 6.06 |
| 2,397 | Palo Alto Networks Inc | 550,519 | 2.88 |
| 4,859 | Proofpoint Inc | 539,932 | 2.83 |
| 3,255 | Ribbon Communications Inc | 12,792 | 0.07 |
| 8,873 | Trend Micro Inc/Japan | 495,115 | 2.59 |
| 2,576 | VeriSign Inc | 532,794 | 2.79 |
| 9,521 | Zix Corp | 65,695 | 0.34 |
| | Total Communications | 6,463,916 | 33.85 |
| Consumer, Non-cyclical | | | |
| 7,077 | Booz Allen Hamilton Holding Corp - Class A | 550,520 | 2.88 |
| | Total Consumer, Non-cyclical | 550,520 | 2.88 |
| Industrial | | | |
| 92,068 | BAE Systems Plc | 549,912 | 2.88 |
| 3,404 | Itron Inc | 225,515 | 1.18 |
| 4,588 | Thales SA | 370,405 | 1.94 |
| 2,157 | Ultra Electronics Holdings Plc | 53,251 | 0.28 |
| | Total Industrial | 1,199,083 | 6.28 |
| Technology | | | |
| 5,332 | Akamai Technologies Inc | 571,004 | 2.99 |
| 30,545 | Avast Plc '144A' | 199,463 | 1.05 |
| 3,874 | Broadcom Inc | 1,222,673 | 6.40 |
| 5,149 | Check Point Software Technologies Ltd | 553,157 | 2.90 |
| 19,425 | Cloudflare Inc | 698,329 | 3.66 |
| 12,867 | CrowdStrike Holdings Inc | 1,290,431 | 6.76 |
| 5,439 | CyberArk Software Ltd | 539,930 | 2.83 |
| 4,053 | Fortinet Inc | 556,355 | 2.91 |
| 5,364 | Leidos Holdings Inc | 502,446 | 2.63 |
| 2,128 | ManTech International Corp/VA - Class A | 145,747 | 0.76 |
| 8,462 | MobileIron Inc | 41,718 | 0.22 |
| 4,821 | NCC Group Plc | 10,567 | 0.06 |
| 2,465 | OneSpan Inc | 68,847 | 0.36 |
| 4,430 | Qualys Inc | 460,809 | 2.41 |
| 2,789 | Radware Ltd | 65,792 | 0.34 |
| 7,330 | Rapid7 Inc | 373,977 | 1.96 |
| 11,019 | Sailpoint Technologies Holdings Inc | 291,673 | 1.53 |
| 5,507 | Science Applications International Corp | 427,784 | 2.24 |
| 6,081 | Splunk Inc | 1,208,295 | 6.33 |
| 4,641 | Tenable Holdings Inc | 138,348 | 0.73 |
| 2,271 | Tufin Software Technologies Ltd | 21,688 | 0.11 |
| 3,312 | Varonis Systems Inc | 293,046 | 1.54 |
| 3,616 | VMware Inc | 559,974 | 2.93 |

First Trust Global Funds plc

SCHEDULES OF INVESTMENTS (continued)

First Trust Nasdaq Cybersecurity UCITS ETF* (continued)

As at 30 June 2020

| Nominal | Security Description | Fair Value US\$ | % of Net Assets |
|---------|---|--------------------|--------------------|
| | Transferable Securities admitted to an official stock exchange listing(continued) | | |
| | Common Stock (continued) | | |
| | Technology (continued) | | |
| 5,759 | Zscaler Inc | 630,610 | 3.30 |
| | Total Technology | 10,872,663 | 56.95 |
| | Total Common Stock | 19,086,182 | 99.96 |
| | Total Transferable Securities admitted to an official stock exchange listing | 19,086,182 | 99.96 |
| | Total financial assets and liabilities at fair value through profit or loss | 19,086,182 | 99.96 |
| | Cash at bank and at broker | 10,711 | 0.06 |
| | Other Net Liabilities | (3,646) | (0.02) |
| | Net Assets Attributable to Holders of Redeemable Participating Shares | 19,093,247 | 100.00 |

| Country Allocation | % of Net Assets |
|---|--------------------|
| France | 1.94 |
| Israel | 6.18 |
| Japan | 2.59 |
| Jersey | 1.82 |
| Korea, Republic of (South Korea) | 0.47 |
| United Kingdom | 4.27 |
| United States | 82.69 |
| Total Investments | 99.96 |
| Net Other Assets and Liabilities | 0.04 |
| Total | 100.00 |

| Analysis of Total Assets | % of Total Assets |
|--|----------------------|
| Transferable securities admitted to an official stock exchange listing | 99.94 |
| Cash | 0.06 |
| Total Assets | 100.00 |

* Please refer to Note 14 for details of significant events during the financial period.

First Trust Global Funds plc

First Trust US Large Cap Core AlphaDEX® UCITS ETF

For the financial period ended 30 June 2020

Statement of Significant Purchases

| Nominal | Security Description | Cost US\$ |
|---------|--------------------------------|--------------|
| 2,692 | Trade Desk Inc/The - Class A | 769,446 |
| 6,574 | Fortinet Inc | 749,211 |
| 4,680 | Splunk Inc | 730,281 |
| 16,129 | Newmont Corp | 681,752 |
| 2,568 | Vertex Pharmaceuticals Inc | 594,879 |
| 3,067 | Autodesk Inc | 584,220 |
| 12,188 | Advanced Micro Devices Inc | 583,651 |
| 1,709 | Adobe Inc | 578,889 |
| 17,153 | Diamondback Energy Inc | 574,957 |
| 3,980 | Wynn Resorts Ltd | 568,185 |
| 6,523 | Pioneer Natural Resources Co | 566,308 |
| 9,049 | SS&C Technologies Holdings Inc | 561,487 |
| 12,031 | Zillow Group Inc | 550,779 |
| 4,847 | Hilton Worldwide Holdings Inc | 529,389 |
| 2,093 | Zebra Technologies Corp | 518,494 |
| 32,075 | ViacomCBS Inc - Class B | 479,676 |
| 246 | Amazon.com Inc | 478,993 |
| 34,466 | MGM Resorts International | 477,197 |
| 19,094 | ONEOK Inc | 476,854 |
| 5,004 | Alexion Pharmaceuticals Inc | 476,388 |

Statement of Significant Sales

| Nominal | Security Description | Proceeds US\$ |
|---------|-------------------------------|------------------|
| 2,149 | Regeneron Pharmaceuticals Inc | 969,689 |
| 7,191 | Skyworks Solutions Inc | 759,610 |
| 11,894 | Centene Corp | 734,125 |
| 1,424 | Charter Communications Inc | 652,077 |
| 4,264 | Hershey Co/The | 621,008 |
| 21,722 | Invitation Homes Inc (REIT) | 613,481 |
| 46,069 | Freeport-McMoRan Inc | 597,858 |
| 15,058 | Schlumberger Ltd | 593,273 |
| 5,843 | Cincinnati Financial Corp | 589,151 |
| 1,716 | Northrop Grumman Corp | 582,805 |
| 21,803 | DXC Technology Co | 558,372 |
| 4,166 | Tiffany & Co | 557,524 |
| 173 | NVR Inc | 550,427 |
| 22,426 | Altice USA Inc | 544,873 |
| 5,864 | Akamai Technologies Inc | 538,379 |
| 8,450 | Bristol-Myers Squibb Co | 537,624 |
| 2,399 | Cintas Corp | 536,842 |
| 1,487 | Humana Inc | 527,156 |
| 861 | Tesla Inc | 525,701 |
| 1,716 | Biogen Inc | 518,688 |

The significant portfolio changes reflect the top 20 purchases for the financial period (the aggregate purchases exceeding one per cent of the total value of purchases for the financial period did not amount to 20 purchases and therefore the top 20 purchases have been included) and top 20 sales for the financial period (the aggregate disposals exceeding one per cent of the total value of sales for the financial period did not amount to 20 sales and therefore the top 20 sales have been included).

First Trust Global Funds plc

First Trust Emerging Markets AlphaDEX® UCITS ETF

For the financial period ended 30 June 2020

Statement of Significant Purchases

| Nominal | Security Description | Cost US\$ |
|-----------|--|--------------|
| 218,000 | AK Medical Holdings Ltd '144A' | 573,288 |
| 177,727 | Petroleo Brasileiro SA - Preference | 554,752 |
| 510,000 | China Overseas Property Holdings Ltd | 540,426 |
| 133,868 | Aselsan Elektronik Sanayi Ve Ticaret AS | 513,904 |
| 74,225 | Gold Fields Ltd | 512,327 |
| 173,786 | El Puerto de Liverpool SAB de CV | 505,708 |
| 41,100 | Ping An Healthcare and Technology Co Ltd '144A' | 500,582 |
| 337,000 | KWG Group Holdings Ltd | 493,850 |
| 98,500 | A-Living Services Co Ltd 'H' '144A' | 488,787 |
| 364,000 | China Lesso Group Holdings Ltd | 486,378 |
| 286,000 | Times China Holdings Ltd | 484,160 |
| 230,000 | Alibaba Health Information Technology Ltd | 482,093 |
| 2,880,000 | Gemdale Properties & Investment Corp Ltd | 472,659 |
| 102,000 | Koolearn Technology Holding Ltd '144A' | 456,067 |
| 91,327 | NEPI Rockcastle Plc | 456,047 |
| 71,153 | Accton Technology Corp | 434,491 |
| 171,100 | PTT Exploration & Production PCL | 414,670 |
| 518,000 | China Yuhua Education Corp Ltd '144A' | 413,444 |
| 163,500 | Kingboard Holdings Ltd | 409,590 |
| 100,184 | Mobile TeleSystems PJSC | 407,106 |
| 248,000 | Logan Group Co Ltd | 404,448 |
| 242,000 | Ausnutria Dairy Corp Ltd | 389,053 |
| 117,000 | Kingsoft Corp Ltd | 379,500 |
| 656,000 | Kunlun Energy Co Ltd | 377,238 |
| 205,690 | Grupo Mexico SAB de CV | 376,526 |
| 316,000 | Greentown Service Group Co Ltd | 372,012 |
| 185,281 | Sibanye Stillwater Ltd | 368,235 |
| 160,590 | JSW Steel Ltd | 362,335 |
| 1,907,312 | RMB Holdings Ltd | 352,450 |
| 228,000 | Shandong Weigao Group Medical Polymer Co Ltd 'H' | 327,636 |
| 22,000 | Wuxi Biologics Cayman Inc '144A' | 322,963 |
| 618,200 | Genting Malaysia Bhd | 311,162 |
| 534,000 | COSCO SHIPPING Energy Transportation Co Ltd 'H' | 307,771 |
| 15,313 | Richter Gedeon Nyrt | 300,551 |
| 68,000 | Innovent Biologics Inc '144A' | 298,333 |
| 373,325 | Inventec Corp | 294,617 |
| 331,400 | Genting Bhd | 292,295 |
| 387,000 | China Minsheng Banking Corp Ltd 'H' | 286,061 |
| 127,000 | Microport Scientific Corp | 284,908 |

The significant portfolio changes reflect the aggregate purchases of a security exceeding one percent of the total value of purchases for the financial period.

First Trust Global Funds plc

First Trust Emerging Markets AlphaDEX® UCITS ETF

For the financial period ended 30 June 2020

Statement of Significant Sales

| Nominal | Security Description | Proceeds US\$ |
|-----------|---|------------------|
| 368,604 | Sibanye Stillwater Ltd | 802,925 |
| 346,105 | Sinotruk Hong Kong Ltd | 689,023 |
| 101,994 | Impala Platinum Holdings Ltd | 634,031 |
| 1,476,923 | Huaneng Renewables Corp Ltd | 602,062 |
| 178,885 | Li Ning Co Ltd | 558,815 |
| 207,077 | Shandong Gold Mining Co Ltd '144A' | 557,520 |
| 47,888 | Yageo Corp | 546,161 |
| 18,323 | X5 Retail Group NV GDR | 509,960 |
| 37,623 | Meituan Dianping | 474,239 |
| 362,600 | B Grimm Power PCL | 465,865 |
| 55,957 | Sul America SA (Units) | 461,662 |
| 422,359 | Agile Group Holdings Ltd | 458,116 |
| 105,374 | Coca-Cola Femsa SAB de CV | 444,339 |
| 74,410 | Exxaro Resources Ltd | 434,559 |
| 354,453 | Turkiye Garanti Bankasi AS | 421,253 |
| 77,000 | Gulf Energy Development PCL | 411,025 |
| 511,425 | Zoomlion Heavy Industry Science and Technology Co Ltd 'H' | 405,998 |
| 122,974 | China Overseas Land & Investment Ltd | 405,541 |
| 47,140 | Magazine Luiza SA | 403,515 |
| 37,213 | ENN Energy Holdings Ltd | 395,725 |
| 1,170,300 | BTS Group Holdings PCL | 393,797 |
| 109,786 | Equatorial Energia SA | 386,028 |
| 63,076 | Natura & Co Holding SA | 381,216 |
| 89,968 | Zhongsheng Group Holdings Ltd | 377,932 |
| 320,080 | Eregli Demir ve Celik Fabrikalari TAS | 369,581 |
| 46,128 | ANTA Sports Products Ltd | 366,039 |
| 445,686 | Akbank T.A.S. | 364,518 |
| 96,974 | Petrobras Distribuidora SA | 359,209 |

The significant portfolio changes reflect the aggregate disposals of a security greater than one percent of the total value of the sales for the financial period.

First Trust Global Funds plc

First Trust United Kingdom AlphaDEX® UCITS ETF

For the financial period ended 30 June 2020

Statement of Significant Purchases

| Nominal | Security Description | Cost £ |
|---------|----------------------------------|-----------|
| 15,411 | Wizz Air Holdings Plc '144A' | 642,408 |
| 80,570 | Redrow Plc | 608,666 |
| 67,885 | GVC Holdings Plc | 605,572 |
| 198,102 | Legal & General Group Plc | 588,874 |
| 17,796 | ASOS Plc | 569,486 |
| 23,086 | WH Smith Plc | 557,847 |
| 71,394 | Howden Joinery Group Plc | 474,677 |
| 76,294 | Babcock International Group Plc | 473,955 |
| 116,667 | Mediclinic International Plc | 465,670 |
| 197,476 | Melrose Industries Plc | 455,332 |
| 124,114 | B&M European Value Retail SA | 448,606 |
| 35,136 | Pennon Group Plc | 380,679 |
| 9,422 | Dialog Semiconductor Plc | 372,795 |
| 48,084 | Phoenix Group Holdings Plc | 351,316 |
| 22,481 | Travis Perkins Plc | 348,876 |
| 219,469 | Capita Plc | 347,679 |
| 30,927 | St James's Place Plc | 342,927 |
| 3,590 | Flutter Entertainment Plc | 323,071 |
| 22,206 | easyJet Plc | 311,394 |
| 77,178 | Evraz Plc | 302,002 |
| 86,619 | Direct Line Insurance Group Plc | 282,925 |
| 26,188 | Antofagasta Plc | 248,608 |
| 20,364 | IMI Plc | 235,402 |
| 57,345 | Aviva Plc | 231,779 |
| 103,526 | Royal Bank of Scotland Group Plc | 230,117 |
| 60,251 | John Wood Group Plc | 227,971 |
| 132,213 | Hays Plc | 220,933 |
| 10,694 | Anglo American Plc | 218,244 |
| 42,725 | Avast Plc '144A' | 203,698 |
| 106,712 | Cineworld Group Plc | 191,405 |
| 104,481 | BT Group Plc | 183,370 |
| 11,172 | Mondi Plc | 181,115 |
| 29,014 | Pearson Plc | 173,865 |
| 8,798 | BHP Group Plc | 153,125 |

The significant portfolio changes reflect the aggregate purchases of a security exceeding one percent of the total value of purchases for the financial period.

First Trust Global Funds plc

First Trust United Kingdom AlphaDEX® UCITS ETF (continued)

For the financial period ended 30 June 2020 (continued)

Statement of Significant Sales

| Nominal | Security Description | Proceeds £ |
|---------|--|---------------|
| 24,624 | Halma Plc | 520,280 |
| 5,416 | Spirax-Sarco Engineering Plc | 487,761 |
| 203,075 | J Sainsbury Plc | 447,509 |
| 33,523 | HomeServe Plc | 434,481 |
| 55,716 | Standard Chartered Plc | 397,526 |
| 14,701 | Persimmon Plc | 390,969 |
| 7,693 | InterContinental Hotels Group Plc | 388,270 |
| 257,891 | Tritax Big Box REIT Plc (REIT) | 366,020 |
| 49,591 | Sage Group Plc/The | 364,800 |
| 7,671 | Berkeley Group Holdings Plc | 363,661 |
| 14,472 | Ashtead Group Plc | 350,966 |
| 82,922 | IWG Plc | 349,043 |
| 47,163 | Electrocomponents Plc | 325,033 |
| 4,257 | London Stock Exchange Group Plc | 321,506 |
| 12,519 | Experian Plc | 321,092 |
| 30,140 | WPP Plc | 320,055 |
| 15,816 | Compass Group Plc | 304,969 |
| 15,630 | RELX Plc | 303,982 |
| 10,672 | Spectris Plc | 300,091 |
| 6,398 | AVEVA Group Plc | 297,887 |
| 49,427 | KAZ Minerals Plc | 278,364 |
| 184,224 | ITV Plc | 271,919 |
| 10,041 | Coca-Cola HBC AG | 268,878 |
| 45,619 | International Consolidated Airlines Group SA | 266,821 |
| 19,961 | Polymetal International Plc | 246,479 |
| 14,407 | Intermediate Capital Group Plc | 236,817 |
| 27,242 | Segro Plc (REIT) | 233,858 |
| 30,080 | JD Sports Fashion Plc | 227,326 |
| 6,523 | Schroders Plc | 212,566 |
| 40,877 | Ashmore Group Plc | 212,355 |
| 3,091 | Ferguson Plc | 210,759 |
| 110,028 | Taylor Wimpey Plc | 208,639 |
| 36,320 | Auto Trader Group Plc '144A' | 208,590 |
| 62,844 | Rotork Plc | 202,951 |
| 5,819 | Bellway Plc | 202,384 |
| 92,584 | Kingfisher Plc | 197,879 |
| 64,856 | boohoo Group Plc | 194,692 |
| 16,072 | UNITE Group Plc/The (REIT) | 192,872 |
| 28,003 | Barratt Developments Plc | 190,329 |
| 13,498 | Abcam Plc | 182,341 |
| 11,359 | SSE Plc | 162,099 |

The significant portfolio changes reflect the aggregate disposals of a security greater than one percent of the total value of the sales for the financial period.

First Trust Global Funds plc

First Trust Eurozone AlphaDEX[®] UCITS ETF

For the financial period ended 30 June 2020

Statement of Significant Purchases

| Nominal | Security Description | Cost € |
|---------|---|-----------|
| 8,848 | Sartorius Stedim Biotech | 1,774,858 |
| 124,107 | alstria office REIT-AG (REIT) | 1,731,535 |
| 7,286 | Sartorius AG - Preference | 1,730,964 |
| 15,769 | BioMerieux | 1,647,405 |
| 2,097 | Adyen NV '144A' | 1,626,729 |
| 52,202 | Grifols SA | 1,570,942 |
| 155,312 | Euronav NV | 1,508,729 |
| 171,416 | E.ON SE | 1,483,304 |
| 11,457 | Mayr Melnhof Karton AG | 1,371,455 |
| 15,983 | Vidrala SA | 1,356,575 |
| 20,167 | Wolters Kluwer NV | 1,340,906 |
| 10,522 | Argenx SE | 1,336,054 |
| 16,384 | UCB SA | 1,312,717 |
| 69,573 | Ebro Foods SA | 1,297,299 |
| 9,456 | Bechtle AG | 1,255,267 |
| 12,307 | Kerry Group Plc | 1,244,745 |
| 94,290 | Siemens Gamesa Renewable Energy SA | 1,243,756 |
| 8,045 | DiaSorin SpA | 1,208,157 |
| 41,964 | Neste Oyj | 1,206,234 |
| 26,584 | Kingspan Group Plc | 1,183,779 |
| 77,913 | Fortum Oyj | 1,156,664 |
| 26,050 | Orion Oyj | 1,109,580 |
| 39,375 | OMV AG | 1,089,195 |
| 30,486 | Umicore SA | 1,086,985 |
| 14,996 | IMCD NV | 1,079,038 |
| 1,548 | Hermes International | 1,050,395 |
| 48,689 | Evonik Industries AG | 1,043,452 |
| 152,626 | Leonardo SpA | 1,023,825 |
| 16,127 | Fresenius Medical Care AG & Co KGaA | 1,008,715 |
| 37,175 | Publicis Groupe SA | 1,008,152 |
| 63,669 | Valeo SA | 984,078 |
| 97,909 | Eutelsat Communications SA | 981,843 |
| 38,983 | RWE AG | 971,462 |
| 18,807 | Kone Oyj - Class B | 969,166 |
| 25,198 | Recordati SpA | 966,374 |
| 19,485 | Viscofan SA | 964,576 |
| 7,193 | Dassault Systemes SE | 948,652 |
| 419,623 | Aegon NV | 913,834 |
| 21,054 | Fraport AG Frankfurt Airport Services Worldwide | 806,965 |

The significant portfolio changes reflect the aggregate purchases of a security exceeding one percent of the total value of purchases for the financial period.

First Trust Global Funds plc

First Trust Eurozone AlphaDEX[®] UCITS ETF (continued)

For the financial period ended 30 June 2020 (continued)

Statement of Significant Sales

| Nominal | Security Description | Proceeds € |
|---------|---|---------------|
| 25,426 | Ingenico Group SA | 2,644,125 |
| 9,587 | Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen | 1,869,291 |
| 96,020 | Rocket Internet SE | 1,790,926 |
| 9,658 | Galapagos NV | 1,782,433 |
| 44,017 | CTS Eventim AG & Co KGaA | 1,707,800 |
| 47,214 | Deutsche Wohnen SE | 1,696,690 |
| 218,183 | Poste Italiane SpA '144A' | 1,690,284 |
| 86,363 | voestalpine AG | 1,644,817 |
| 67,128 | UPM-Kymmene Oyj | 1,640,126 |
| 27,648 | Puma SE | 1,595,758 |
| 17,405 | Carl Zeiss Meditec AG | 1,593,472 |
| 474,099 | Altice Europe NV | 1,583,479 |
| 176,325 | ArcelorMittal SA | 1,545,130 |
| 16,899 | Elia Group SA/NV | 1,535,958 |
| 64,972 | Uniper SE | 1,529,690 |
| 157,757 | Suez SA | 1,523,621 |
| 41,574 | Casino Guichard Perrachon SA | 1,460,788 |
| 227,919 | Enel SpA | 1,450,090 |
| 73,229 | Veolia Environnement SA | 1,444,650 |
| 99,374 | ACEA SpA | 1,418,616 |
| 57,630 | CRH PLC | 1,402,542 |
| 92,415 | Prysmian SpA | 1,396,252 |
| 13,852 | ASM International NV | 1,387,216 |
| 19,335 | Continental AG | 1,362,325 |
| 64,888 | STMicroelectronics NV | 1,352,689 |
| 19,163 | Solvay SA | 1,305,270 |

The significant portfolio changes reflect the aggregate disposals of a security greater than one percent of the total value of the sales for the financial period.

First Trust Global Funds plc

First Trust Japan AlphaDEX® UCITS ETF

For the financial period ended 30 June 2020

Statement of Significant Purchases

| Nominal | Security Description | Cost ¥ |
|---------|---------------------------------------|-----------|
| 200 | Tsuruha Holdings Inc | 2,787,393 |
| 400 | Justsystems Corp | 2,501,250 |
| 4,700 | Z Holdings Corp | 2,261,830 |
| 200 | Fujitsu Ltd | 2,226,112 |
| 1,500 | Haseko Corp | 2,225,612 |
| 3,800 | Nomura Holdings Inc | 2,199,779 |
| 900 | Sekisui House Ltd | 2,137,668 |
| 600 | Taiyo Yuden Co Ltd | 2,125,062 |
| 200 | Chugai Pharmaceutical Co Ltd | 2,091,045 |
| 300 | Welcia Holdings Co Ltd | 2,068,033 |
| 900 | Toppan Printing Co Ltd | 2,038,618 |
| 500 | Nihon M&A Center Inc | 1,958,478 |
| 800 | MINEBEA MITSUMI Inc | 1,899,349 |
| 300 | Japan Airport Terminal Co Ltd | 1,782,891 |
| 300 | Tokyo Century Corp | 1,743,871 |
| 1,000 | Sharp Corp/Japan | 1,734,867 |
| 500 | M3 Inc | 1,720,860 |
| 1,200 | Chugoku Electric Power Co Inc/The | 1,713,256 |
| 2,400 | Mitsubishi UFJ Lease & Finance Co Ltd | 1,704,852 |
| 1,100 | Chubu Electric Power Co Inc | 1,621,110 |
| 400 | Tobu Railway Co Ltd | 1,586,793 |
| 600 | Nomura Research Institute Ltd | 1,429,914 |
| 400 | Toshiba Corp | 1,415,807 |
| 800 | Olympus Corp | 1,392,696 |
| 100 | TDK Corp | 1,255,627 |
| 800 | J Front Retailing Co Ltd | 1,241,420 |
| 300 | Sundrug Co Ltd | 1,199,099 |
| 200 | Square Enix Holdings Co Ltd | 1,134,567 |
| 800 | Nikon Corp | 1,105,352 |
| 38 | Cosmos Pharmaceutical Corp | 1,098,216 |
| 2,400 | Tokyo Electric Power Co Holdings Inc | 1,063,731 |
| 47 | Hikari Tsushin Inc | 1,030,614 |
| 700 | Kajima Corp | 1,001,500 |
| 1,000 | Mazda Motor Corp | 955,477 |
| 300 | Taiheiyo Cement Corp | 948,474 |
| 800 | Inpex Corp | 936,468 |
| 400 | Casio Computer Co Ltd | 913,256 |
| 200 | Matsumotokiyoshi Holdings Co Ltd | 888,444 |
| 600 | Nippon Television Holdings Inc | 874,637 |
| 700 | Kansai Electric Power Co Inc/The | 864,231 |
| 400 | Fukuoka Financial Group Inc | 825,612 |
| 500 | Hitachi Metals Ltd | 822,911 |
| 400 | JSR Corp | 811,205 |

The significant portfolio changes reflect the aggregate purchases of a security exceeding one percent of the total value of purchases for the financial period.

First Trust Global Funds plc

First Trust Japan AlphaDEX[®] UCITS ETF (continued)

For the financial period ended 30 June 2020 (continued)

Statement of Significant Sales

| Nominal | Security Description | Proceeds ¥ |
|---------|-----------------------------------|---------------|
| 500 | Advantest Corp | 3,173,413 |
| 400 | Hitachi High-Tech Corp | 3,167,528 |
| 100 | Hikari Tsushin Inc | 2,741,629 |
| 1,400 | SUMCO Corp | 2,632,084 |
| 500 | NEC Corp | 2,518,740 |
| 500 | Hitachi Chemical Co Ltd | 2,293,853 |
| 900 | Taiyo Nippon Sanso Corp | 2,168,816 |
| 300 | Daifuku Co Ltd | 2,161,919 |
| 1,700 | Amada Co Ltd | 2,151,124 |
| 800 | Sony Financial Holdings Inc | 2,118,940 |
| 765 | Mitsui Chemicals Inc | 1,973,478 |
| 500 | Miura Co Ltd | 1,929,035 |
| 3,715 | ENEOS Holdings Inc | 1,866,969 |
| 400 | Otsuka Corp | 1,801,099 |
| 300 | FUJIFILM Holdings Corp | 1,752,024 |
| 1,700 | NSK Ltd | 1,741,629 |
| 2,118 | Mitsubishi Chemical Holdings Corp | 1,717,262 |
| 800 | Persol Holdings Co Ltd | 1,677,561 |
| 800 | Yokohama Rubber Co Ltd/The | 1,651,974 |
| 500 | Stanley Electric Co Ltd | 1,556,722 |
| 100 | Daikin Industries Ltd | 1,549,725 |
| 1,600 | Rakuten Inc | 1,471,264 |
| 400 | Nihon Unisys Ltd | 1,417,291 |
| 700 | Teijin Ltd | 1,403,498 |
| 400 | Itochu Techno-Solutions Corp | 1,307,346 |
| 300 | Recruit Holdings Co Ltd | 1,270,465 |
| 700 | Hakuhodo DY Holdings Inc | 1,222,289 |
| 200 | SCSK Corp | 1,177,411 |
| 300 | AGC Inc/Japan | 1,161,919 |
| 2,400 | Sumitomo Chemical Co Ltd | 1,156,222 |
| 200 | OBIC Business Consultants Co Ltd | 1,031,484 |
| 200 | SoftBank Group Corp | 975,113 |
| 200 | NH Foods Ltd | 948,526 |
| 600 | NTT Data Corp | 931,934 |
| 200 | Hitachi Ltd | 912,344 |
| 200 | Suzuken Co Ltd/Aichi Japan | 893,553 |
| 200 | Kobe Bussan Co Ltd | 795,602 |

The significant portfolio changes reflect the aggregate disposals of a security exceeding one percent of the total value of sales for the financial period.

First Trust Global Funds plc

First Trust US Equity Opportunities UCITS ETF

For the financial period ended 30 June 2020

Statement of Significant Purchases

| Nominal | Security Description | Cost US\$ |
|----------------|--|----------------------|
| 2,018 | Eli Lilly and Co | 293,686 |
| 615 | Thermo Fisher Scientific Inc | 171,204 |
| 2,822 | General Mills Inc | 152,338 |
| 2,049 | Gilead Sciences Inc | 150,130 |
| 5,619 | Marvell Technology Group Ltd | 146,591 |
| 6,067 | Snap Inc | 137,539 |
| 775 | Zoom Video Communications Inc | 131,449 |
| 3,127 | Dow Inc | 130,271 |
| 442 | Twilio Inc - Class A | 92,953 |
| 1,823 | Otis Worldwide Corp | 91,363 |
| 810 | Fidelity National Information Services Inc | 83,292 |
| 945 | Datadog Inc | 82,026 |
| 410 | RingCentral Inc - Class A | 78,433 |
| 3,735 | NortonLifeLock Inc | 67,768 |
| 4,108 | Carrier Global Corp | 66,960 |
| 3,066 | Uber Technologies Inc | 65,428 |
| 1,467 | Alcon Inc | 63,184 |
| 801 | CrowdStrike Holdings Inc | 62,697 |
| 2,202 | PPD Inc | 59,256 |
| 2,385 | Slack Technologies Inc | 56,127 |
| 1,381 | DraftKings Inc - Class A | 53,817 |
| 1,610 | Warner Music Group Corp | 52,921 |
| 255 | Spotify Technology SA | 51,283 |
| 1,130 | Tradeweb Markets Inc - Class A | 46,549 |
| 1,928 | Cloudflare Inc | 46,065 |
| 412 | Zscaler Inc | 44,735 |
| 514 | PayPal Holdings Inc | 44,559 |

The significant portfolio changes reflect the aggregate purchases of a security exceeding one percent of the total value of purchases for the financial period.

First Trust Global Funds plc

First Trust US Equity Opportunities UCITS ETF (continued)

For the financial period ended 30 June 2020 (continued)

Statement of Significant Sales

| Nominal | Security Description | Proceeds US\$ |
|---------|--|------------------|
| 6,067 | Verizon Communications Inc | 339,649 |
| 5,495 | Bristol-Myers Squibb Co | 309,122 |
| 415 | Tesla Inc | 285,010 |
| 662 | Thermo Fisher Scientific Inc | 229,886 |
| 1,995 | Fiserv Inc | 204,461 |
| 2,893 | Tyson Foods Inc | 167,857 |
| 1,187 | PayPal Holdings Inc | 167,723 |
| 1,098 | Stryker Corp | 165,275 |
| 1,226 | Hershey Co/The | 161,625 |
| 25,960 | Sirius XM Holdings Inc | 147,008 |
| 2,353 | IHS Markit Ltd | 140,917 |
| 1,204 | Sempra Energy | 140,531 |
| 313 | Biogen Inc | 92,995 |
| 5,770 | Takeda Pharmaceutical Co Ltd ADR | 92,125 |
| 2,835 | Dow Inc | 86,210 |
| 693 | Roku Inc | 86,041 |
| 3,642 | Fox Corp | 85,252 |
| 970 | CDW Corp/DE | 85,185 |
| 1,643 | Match Group Inc/old | 84,325 |
| 2,862 | Twitter Inc | 82,229 |
| 2,125 | Uber Technologies Inc | 79,331 |
| 389 | Burlington Stores Inc | 79,097 |
| 553 | Zoetis Inc | 78,102 |
| 2,856 | Conagra Brands Inc | 77,033 |
| 2,570 | Apollo Global Management Inc - Class A | 75,906 |
| 7,587 | Hewlett Packard Enterprise Co | 73,003 |
| 2,705 | VICI Properties Inc (REIT) | 59,798 |
| 857 | Lamb Weston Holdings Inc | 58,278 |
| 388 | Reata Pharmaceuticals Inc - Class A | 58,112 |
| 373 | Fidelity National Information Services Inc | 56,128 |

The significant portfolio changes reflect the aggregate disposals of a security exceeding one percent of the total value of sales for the financial period.

First Trust Global Funds plc

First Trust Global Equity Income UCITS ETF

For the financial period ended 30 June 2020

Statement of Significant Purchases

| Nominal | Security Description | Cost US\$ |
|---------|---|--------------|
| 5,618 | Porsche Automobil Holding SE - Preference | 286,295 |
| 7,519 | MetLife Inc | 263,975 |
| 7,398 | Wells Fargo & Co | 241,166 |
| 6,715 | Pfizer Inc | 229,900 |
| 1,108 | Allianz SE | 216,283 |
| 15,330 | Sun Hung Kai Properties Ltd | 208,657 |
| 17,303 | Taiwan Semiconductor Manufacturing Co Ltd | 178,830 |
| 26,994 | Banco Santander Brasil SA | 167,248 |
| 2,988 | Verizon Communications Inc | 164,163 |
| 1,261 | International Business Machines Corp | 149,960 |
| 4,005 | TOTAL SA | 147,910 |
| 435,400 | China Telecom Corp Ltd 'H' | 147,041 |
| 2,159 | KT&G Corp | 143,170 |
| 2,102 | Royal Bank of Canada | 138,067 |
| 18,498 | CK Hutchison Holdings Ltd | 132,876 |
| 1,285 | Siemens AG | 131,586 |
| 342,820 | PetroChina Co Ltd 'H' | 128,556 |
| 15,813 | Fortescue Metals Group Ltd | 125,953 |
| 3,204 | US Bancorp | 119,485 |
| 1,239 | Chevron Corp | 119,133 |

Statement of Significant Sales

| Nominal | Security Description | Proceeds US\$ |
|---------|-------------------------------|------------------|
| 3,411 | Chevron Corp | 292,632 |
| 5,459 | Rio Tinto Plc | 276,885 |
| 4,449 | Rio Tinto Ltd | 264,657 |
| 6,871 | Pfizer Inc | 238,922 |
| 16,209 | Equinor ASA | 229,849 |
| 9,962 | ITOCHU Corp | 217,676 |
| 3,502 | Verizon Communications Inc | 189,483 |
| 5,778 | AT&T Inc | 187,160 |
| 17,460 | Iberdrola SA | 181,977 |
| 21,230 | Anhui Conch Cement Co Ltd 'H' | 148,643 |
| 2,866 | Exxon Mobil Corp | 140,181 |
| 2,706 | Toronto-Dominion Bank/The | 130,232 |
| 4,500 | NTT DOCOMO Inc | 129,399 |
| 290,000 | Bank of China Ltd 'H' | 110,312 |
| 23,722 | China Resources Land Ltd | 98,247 |
| 2,103 | TOTAL SA | 87,305 |
| 915 | Continental AG | 87,204 |
| 1,109 | Progressive Corp/The | 82,960 |
| 4,468 | Suncor Energy Inc | 79,964 |
| 1,227 | Royal Bank of Canada | 75,367 |

The significant portfolio changes reflect the top 20 purchases for the financial period (the aggregate purchases exceeding one per cent of the total value of purchases for the financial period did not amount to 20 purchases and therefore the top 20 purchases have been included) and top 20 sales for the financial period (the aggregate disposals exceeding one per cent of the total value of sales for the financial period did not amount to 20 sales and therefore the top 20 sales have been included).

First Trust Global Funds plc

First Trust Germany AlphaDEX[®] UCITS ETF

For the financial period ended 30 June 2020

Statement of Significant Purchases

| Nominal | Security Description | Cost € |
|---------|---|-----------|
| 1,982 | RWE AG | 58,159 |
| 1,992 | Evonik Industries AG | 52,928 |
| 804 | BASF SE | 52,871 |
| 768 | Delivery Hero SE '144A' | 50,586 |
| 165 | Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen | 44,151 |
| 580 | CTS Eventim AG & Co KGaA | 33,802 |
| 551 | Scout24 AG '144A' | 33,445 |
| 525 | KION Group AG | 32,008 |
| 298 | Bayer AG | 22,255 |
| 636 | Deutsche Post AG | 21,452 |
| 736 | GEA Group AG | 21,359 |
| 745 | 1&1 Drillisch AG | 17,221 |
| 222 | HeidelbergCement AG | 14,185 |
| 178 | Nemetschek SE | 11,919 |
| 108 | LEG Immobilien AG | 11,771 |
| 369 | United Internet AG | 11,444 |
| 246 | FUCHS PETROLUB SE - Preference | 11,237 |
| 224 | Brenntag AG | 10,942 |
| 487 | Rocket Internet SE '144A' | 10,602 |
| 361 | Uniper SE | 10,351 |
| 212 | Zalando SE '144A' | 9,647 |
| 45 | Volkswagen AG - Preference | 8,269 |
| 45 | Hannover Rueck SE | 7,739 |

The significant portfolio changes reflect the aggregate purchases of a security exceeding one percent of the total value of purchases for the financial period.

First Trust Global Funds plc

First Trust Germany AlphaDEX[®] UCITS ETF (continued)

For the financial period ended 30 June 2020 (continued)

Statement of Significant Sales

| Nominal | Security Description | Proceeds € |
|---------|-------------------------------------|---------------|
| 751 | Stroeer SE & Co KGaA | 52,314 |
| 676 | Puma SE | 49,594 |
| 146 | adidas AG | 45,113 |
| 698 | CompuGroup Medical SE | 43,717 |
| 368 | Rheinmetall AG | 38,326 |
| 165 | Sartorius AG - Preference | 33,672 |
| 246 | SAP SE | 30,430 |
| 1,210 | Evotec SE | 28,385 |
| 232 | Continental AG | 26,875 |
| 594 | Covestro AG '144A' | 24,146 |
| 643 | Deutsche Wohnen SE | 23,386 |
| 1,348 | Suedzucker AG | 21,561 |
| 390 | Daimler AG | 19,060 |
| 1,505 | Aroundtown SA | 12,057 |
| 1,463 | Deutsche Bank AG | 11,084 |
| 4,036 | Telefonica Deutschland Holding AG | 10,952 |
| 693 | Deutsche Lufthansa AG | 10,621 |
| 488 | Grand City Properties SA | 10,568 |
| 105 | Sixt SE | 9,550 |
| 144 | Fresenius Medical Care AG & Co KGaA | 9,542 |
| 143 | Wacker Chemie AG | 9,199 |
| 66 | Bechtle AG | 8,550 |
| 67 | Wirecard AG | 7,607 |

The significant portfolio changes reflect the aggregate disposals of a security exceeding one percent of the total value of sales for the financial period.

First Trust Global Funds plc

First Trust US Equity Income UCITS ETF

For the financial period ended 30 June 2020

Statement of Significant Purchases

| Nominal | Security Description | Cost US\$ |
|----------------|--------------------------------------|----------------------|
| 26,612 | Omnicom Group Inc | 1,642,735 |
| 83,976 | Unum Group | 1,610,772 |
| 35,559 | Truist Financial Corp | 1,259,305 |
| 69,235 | Fifth Third Bancorp | 1,243,699 |
| 26,145 | Walgreens Boots Alliance Inc | 1,204,356 |
| 14,440 | AbbVie Inc | 1,202,111 |
| 29,578 | Marathon Petroleum Corp | 971,328 |
| 13,901 | Phillips 66 | 938,702 |
| 49,951 | ViacomCBS Inc - Class B | 825,707 |
| 25,018 | Citizens Financial Group Inc | 783,179 |
| 13,464 | Vornado Realty Trust (REIT) | 763,162 |
| 18,942 | Royal Caribbean Cruises Ltd | 746,232 |
| 88,806 | Ovintiv Inc | 744,285 |
| 16,855 | NetApp Inc | 684,189 |
| 35,299 | Santander Consumer USA Holdings Inc | 682,342 |
| 10,503 | Raytheon Technologies Corp | 682,089 |
| 12,479 | General Mills Inc | 677,851 |
| 29,812 | Franklin Resources Inc | 670,854 |
| 35,847 | Synchrony Financial | 670,569 |
| 13,341 | MetLife Inc | 629,143 |
| 5,917 | Chevron Corp | 626,586 |
| 16,738 | US Bancorp | 623,383 |
| 64,637 | Hewlett Packard Enterprise Co | 611,764 |
| 5,482 | PNC Financial Services Group Inc/The | 603,694 |
| 11,067 | Seagate Technology Plc | 568,682 |
| 5,686 | United Parcel Service Inc - Class B | 543,917 |
| 24,314 | Synovus Financial Corp | 447,443 |
| 21,316 | Bank OZK | 443,008 |
| 15,424 | Fidelity National Financial Inc | 442,490 |

The significant portfolio changes reflect the aggregate purchases of a security exceeding one percent of the total value of purchases for the financial period.

First Trust Global Funds plc

First Trust US Equity Income UCITS ETF (continued)

For the financial period ended 30 June 2020 (continued)

Statement of Significant Sales

| Nominal | Security Description | Proceeds US\$ |
|---------|--------------------------------------|------------------|
| 35,689 | Progressive Corp/The | 2,774,192 |
| 76,642 | AT&T Inc | 2,507,233 |
| 39,169 | General Mills Inc | 2,265,097 |
| 30,911 | Gilead Sciences Inc | 2,215,069 |
| 24,048 | Chevron Corp | 2,192,643 |
| 61,227 | Pfizer Inc | 2,139,838 |
| 34,281 | Verizon Communications Inc | 1,943,732 |
| 31,857 | Bristol-Myers Squibb Co | 1,901,146 |
| 45,875 | International Paper Co | 1,676,106 |
| 11,020 | 3M Co | 1,628,403 |
| 30,576 | Exxon Mobil Corp | 1,510,950 |
| 21,339 | Valero Energy Corp | 1,494,613 |
| 30,528 | Vornado Realty Trust (REIT) | 1,424,394 |
| 10,529 | International Business Machines Corp | 1,406,281 |
| 60,988 | Franklin Resources Inc | 1,314,737 |
| 65,344 | Medical Properties Trust Inc (REIT) | 1,300,688 |
| 24,286 | Seagate Technology Plc | 1,266,168 |
| 24,467 | Cardinal Health Inc | 1,233,103 |
| 42,668 | Citizens Financial Group Inc | 1,199,284 |
| 102,996 | Gap Inc/The | 1,193,072 |
| 53,032 | Carnival Corp | 1,165,226 |
| 78,922 | Chemours Co/The | 1,095,665 |
| 68,419 | KeyCorp | 1,084,122 |
| 14,706 | LyondellBasell Industries NV | 1,077,810 |
| 78,390 | Regions Financial Corp | 1,076,662 |
| 10,868 | Eaton Corp PLC | 1,056,421 |
| 24,124 | Marathon Petroleum Corp | 992,532 |
| 50,387 | Santander Consumer USA Holdings Inc | 992,350 |
| 59,810 | HP Inc | 979,012 |
| 27,866 | Wells Fargo & Co | 977,835 |
| 85,341 | Huntington Bancshares Inc/OH | 973,318 |
| 22,067 | Altria Group Inc | 930,360 |
| 18,479 | Comerica Inc | 899,559 |
| 8,426 | United Parcel Service Inc - Class B | 896,188 |
| 103,687 | Macy's Inc | 882,985 |
| 16,540 | Truist Financial Corp | 784,821 |

The significant portfolio changes reflect the aggregate disposals of a security exceeding one percent of the total value of sales for the financial period.

First Trust Global Funds plc

First Trust Switzerland AlphaDEX[®] UCITS ETF

For the financial period ended 30 June 2020

Statement of Significant Purchases

| Nominal | Security Description | Cost £ |
|---------|---------------------------------|-----------|
| 622 | Flughafen Zurich AG | 105,989 |
| 1,919 | Logitech International SA | 89,125 |
| 539 | Kuehne + Nagel International AG | 88,411 |
| 476 | Vifor Pharma AG | 85,691 |
| 1,251 | DKSH Holding AG | 68,481 |
| 198 | Bucher Industries AG | 66,168 |
| 833 | Vontobel Holding AG | 56,209 |
| 257 | Baloise Holding AG | 45,140 |
| 1,469 | Idorsia Ltd | 44,645 |
| 48 | Partners Group Holding AG | 43,852 |
| 405 | Swiss Re AG | 43,602 |
| 314 | Helvetia Holding AG | 43,194 |
| 399 | Dufry AG | 37,707 |
| 28 | Banque Cantonale Vaudoise | 22,243 |
| 273 | Pargesa Holding SA | 22,014 |
| 21 | Straumann Holding AG | 20,561 |
| 50 | Zurich Insurance Group AG | 19,867 |
| 1,442 | Credit Suisse Group AG | 19,265 |
| 134 | PSP Swiss Property AG | 18,543 |
| 375 | Julius Baer Group Ltd | 18,429 |
| 152 | Swiss Prime Site AG | 17,328 |
| 39 | Swatch Group AG/The | 10,210 |

The significant portfolio changes reflect the aggregate purchases of a security exceeding one percent of the total value of purchases for the financial period.

First Trust Global Funds plc

First Trust Switzerland AlphaDEX[®] UCITS ETF (continued)

For the financial period ended 30 June 2020 (continued)

Statement of Significant Sales

| Nominal | Security Description | Proceeds £ |
|---------|--|---------------|
| 250 | Lonza Group AG | 90,005 |
| 589 | Temenos AG | 89,542 |
| 88 | Georg Fischer AG | 86,769 |
| 771 | Sulzer AG | 83,072 |
| 168 | Swiss Life Holding AG | 83,041 |
| 48 | Forbo Holding AG | 80,936 |
| 6,901 | OC Oerlikon Corp AG | 76,770 |
| 815 | BKW AG | 73,944 |
| 769 | SFS Group AG | 71,104 |
| 10 | Belimo Holding AG | 70,994 |
| 378 | Sika AG | 67,937 |
| 850 | Cie Financiere Richemont SA | 63,728 |
| 700 | Sunrise Communications Group AG '144A' | 59,361 |
| 1,143 | LafargeHolcim Ltd | 58,497 |
| 787 | Vontobel Holding AG | 57,619 |
| 27 | Barry Callebaut AG | 57,557 |
| 2,605 | Clariant AG | 56,942 |
| 308 | Vifor Pharma AG | 54,673 |
| 229 | Sonova Holding AG | 52,682 |
| 308 | Flughafen Zurich AG | 52,580 |
| 201 | Swatch Group AG/The | 49,502 |
| 567 | Dufry AG | 48,137 |
| 15 | Givaudan SA | 47,607 |
| 3,562 | UBS Group AG | 46,643 |
| 46 | Straumann Holding AG | 45,434 |
| 162 | Tecan Group AG | 44,981 |
| 3,323 | Credit Suisse Group AG | 44,869 |
| 128 | Bucher Industries AG | 43,396 |
| 407 | Nestle SA | 42,120 |
| 267 | Kuehne + Nagel International AG | 41,725 |
| 950 | Logitech International SA | 39,966 |
| 245 | PSP Swiss Property AG | 37,301 |
| 619 | DKSH Holding AG | 36,503 |
| 63 | Swisscom AG | 36,257 |
| 238 | Helvetia Holding AG | 35,159 |
| 37 | Partners Group Holding AG | 35,058 |
| 186 | Baloise Holding AG | 33,854 |
| 654 | Julius Baer Group Ltd | 32,308 |
| 48 | EMS-Chemie Holding AG | 30,141 |
| 194 | Swiss Prime Site AG | 24,221 |
| 55 | Zurich Insurance Group AG | 24,083 |
| 26 | Emmi AG | 24,051 |

The significant portfolio changes reflect the aggregate disposals of a security exceeding one percent of the total value of sales for the financial period.

First Trust Global Funds plc

First Trust North American Energy Infrastructure Income UCITS Fund

For the financial period ended 30 June 2020

Statement of Significant Purchases

| Nominal | Security Description | Cost US\$ |
|----------------|--|----------------------|
| 528,541 | Federated International Funds Plc - Short Term US Prime Fund | 528,541 |
| 475,000 | United States Treasury Note/Bond 2.125% 31/08/2020 | 477,749 |
| 475,000 | United States Treasury Note/Bond 2% 31/07/2020 | 476,960 |
| 175,000 | United States Treasury Note/Bond 2% 30/09/2020 | 176,852 |
| 175,000 | United States Treasury Note/Bond 1.75% 31/10/2020 | 176,518 |
| 175,000 | United States Treasury Note/Bond 2.5% 30/06/2020 | 176,245 |
| 175,000 | United States Treasury Note/Bond 2.5% 31/05/2020 | 175,900 |
| 175,000 | United States Treasury Note/Bond 2.375% 30/04/2020 | 175,516 |
| 690 | Sempra Energy | 97,796 |
| 1,390 | Public Service Enterprise Group Inc | 77,370 |
| 75,000 | United States Treasury Note/Bond 2.5% 31/12/2020 | 75,905 |
| 75,000 | United States Treasury Note/Bond 2% 30/11/2020 | 75,729 |
| 2,210 | ONEOK Inc | 72,473 |
| 1,410 | TC Energy Corp | 68,422 |
| 650 | Atmos Energy Corp | 64,695 |
| 580 | DTE Energy Co | 58,165 |
| 230 | NextEra Energy Inc | 56,415 |
| 4,490 | AltaGas Ltd | 52,140 |
| 1,990 | Williams Cos Inc/The | 44,773 |
| 1,260 | New Jersey Resources Corp | 44,052 |
| 1,910 | Keyera Corp | 42,781 |
| 1,270 | PPL Corp | 41,017 |
| 2,120 | Kinder Morgan Inc | 38,321 |
| 440 | Eversource Energy | 36,177 |

The significant portfolio changes reflect the aggregate purchases of a security exceeding one percent of the total value of purchases for the financial period.

First Trust Global Funds plc

First Trust North American Energy Infrastructure Income UCITS Fund (continued)

For the financial period ended 30 June 2020 (continued)

Statement of Significant Sales

| Nominal | Security Description | Proceeds US\$ |
|---------|--|------------------|
| 828,541 | Federated International Funds Plc - Short Term US Prime Fund | 828,541 |
| 475,000 | United States Treasury Note/Bond 2.375% 30/04/2020 | 475,599 |
| 400,000 | United States Treasury Note/Bond 2.125% 31/08/2020 | 402,781 |
| 400,000 | United States Treasury Note/Bond 2% 31/07/2020 | 402,066 |
| 375,000 | United States Treasury Note/Bond 2.5% 30/06/2020 | 376,479 |
| 375,000 | United States Treasury Note/Bond 2.5% 31/05/2020 | 375,934 |
| 300,000 | United States Treasury Note/Bond 2% 31/01/2020 | 300,000 |
| 300,000 | United States Treasury Note/Bond 2.25% 29/02/2020 | 299,977 |
| 5,510 | TC Energy Corp | 245,942 |
| 1,020 | NextEra Energy Inc | 230,151 |
| 200,000 | United States Treasury Note/Bond 2.25% 31/03/2020 | 200,102 |
| 7,810 | Williams Cos Inc/The | 150,451 |
| 9,430 | Kinder Morgan Inc | 142,417 |
| 2,800 | Public Service Enterprise Group Inc | 132,200 |
| 3,840 | Enbridge Inc | 118,439 |
| 3,130 | ONEOK Inc | 104,661 |
| 100,000 | United States Treasury Note/Bond 1.75% 31/10/2020 | 100,754 |
| 100,000 | United States Treasury Note/Bond 2% 30/09/2020 | 100,715 |
| 2,355 | Fortis Inc/Canada | 91,111 |
| 910 | Eversource Energy | 73,255 |
| 2,630 | PPL Corp | 67,083 |
| 1,770 | Exelon Corp | 65,023 |
| 800 | American Electric Power Co Inc | 64,330 |
| 510 | Sempra Energy | 63,761 |

The significant portfolio changes reflect the aggregate disposals of a security exceeding one percent of the total value of sales for the financial period.

First Trust Global Funds plc

First Trust US Small Cap Core AlphaDEX[®] UCITS ETF

For the financial period ended 30 June 2020

Statement of Significant Purchases

| Nominal | Security Description | Cost US\$ |
|---------|--|--------------|
| 988 | ProPetro Holding Corp | 4,549 |
| 617 | Magnolia Oil & Gas Corp | 4,032 |
| 58 | Tactile Systems Technology Inc | 3,950 |
| 298 | Ironwood Pharmaceuticals Inc - Class A | 3,905 |
| 426 | SITE Centers Corp (REIT) | 3,302 |
| 108 | Focus Financial Partners Inc | 3,270 |
| 60 | Accelaron Pharma Inc | 3,247 |
| 302 | Tanger Factory Outlet Centers Inc (REIT) | 3,118 |
| 108 | Veritex Holdings Inc | 3,115 |
| 429 | Apergy Corp | 3,108 |
| 84 | Trupanion Inc | 3,105 |
| 15 | Reata Pharmaceuticals Inc - Class A | 3,093 |
| 144 | Redfin Corp | 3,081 |
| 9,388 | Centennial Resource Development Inc/DE - Class A | 3,070 |
| 840 | Patterson-UTI Energy Inc | 2,987 |
| 107 | Children's Place Inc/The | 2,943 |
| 25 | Intercept Pharmaceuticals Inc | 2,933 |
| 129 | Dicerna Pharmaceuticals Inc | 2,903 |
| 123 | Stitch Fix Inc | 2,896 |
| 164 | Blucora Inc | 2,862 |

Statement of Significant Sales

| Nominal | Security Description | Proceeds US\$ |
|---------|------------------------------------|------------------|
| 199 | KEMET Corp | 5,327 |
| 161 | Aircastle Ltd | 5,158 |
| 60 | Accelaron Pharma Inc | 5,129 |
| 238 | AVX Corp | 5,102 |
| 59 | Inphi Corp | 5,036 |
| 304 | Covetrus Inc | 4,131 |
| 42 | Anixter International Inc | 4,049 |
| 1,892 | Southwestern Energy Co | 3,923 |
| 322 | Cars.com Inc | 3,696 |
| 134 | Pattern Energy Group Inc - Class A | 3,583 |
| 70 | Sturm Ruger & Co Inc | 3,535 |
| 34 | Nevro Corp | 3,533 |
| 135 | NeoGenomics Inc | 3,367 |
| 73 | Safehold Inc (REIT) | 3,346 |
| 144 | Atlas Air Worldwide Holdings Inc | 3,335 |
| 130 | Green Dot Corp - Class A | 3,184 |
| 120 | Momenta Pharmaceuticals Inc | 3,178 |
| 217 | O-I Glass Inc | 2,960 |
| 163 | Andersons Inc/The | 2,954 |
| 49 | Itron Inc | 2,913 |

The significant portfolio changes reflect the top 20 purchases for the financial period (the aggregate purchases exceeding one per cent of the total value of purchases for the financial period did not amount to 20 purchases and therefore the top 20 purchases have been included) and top 20 sales for the financial period (the aggregate disposals exceeding one per cent of the total value of sales for the financial period did not amount to 20 sales and therefore the top 20 sales have been included).

First Trust Global Funds plc

First Trust FactorFX UCITS ETF

For the financial period ended 30 June 2020

Statement of Significant Purchases

| Nominal | Security Description | Cost US\$ |
|-----------|--|--------------|
| 1,320,000 | United States Treasury Note/Bond 3.625% 15/02/2021 | 1,347,792 |
| 950,000 | United States Treasury Note/Bond 2.5% 31/12/2020 | 958,334 |
| 1,390,000 | New Zealand Government Bond 6% 15/05/2021 | 895,932 |
| 7,250,000 | Sweden Government Bond 5% 01/12/2020 | 789,134 |
| 520,000 | United Kingdom Gilt 1.5% 22/01/2021 | 658,020 |
| 650,000 | United States Treasury Note/Bond 2.5% 31/05/2020 | 651,650 |
| 600,000 | United States Treasury Note/Bond 1.375% 31/08/2020 | 599,742 |
| 500,000 | United States Treasury Note/Bond 2.125% 31/01/2021 | 502,891 |
| 670,000 | Canadian Government Bond 0.75% 01/03/2021 | 493,683 |
| 650,000 | Australia Government Bond 5.75% 15/05/2021 | 459,572 |
| 350,000 | United States Treasury Note/Bond 1.125% 28/02/2021 | 353,459 |
| 195,000 | United Kingdom Gilt 2% 22/07/2020 | 253,885 |
| 200,000 | Bundesrepublik Deutschland Bundesanleihe 2.5% 04/01/2021 | 228,560 |
| 302,000 | Canadian When Issued Government Bond 0.5% 01/09/2020 | 219,370 |
| 279,000 | New Zealand Government Bond 3% 15/04/2020 | 185,326 |
| 1,190,000 | Norway Government Bond '144A' 3.75% 25/05/2021 | 137,770 |
| 180,000 | Singapore Government Bond 2.25% 01/06/2021 | 132,503 |
| 165,000 | Singapore Government Bond 3.25% 01/09/2020 | 119,007 |

Statement of Significant Sales

| Nominal | Security Description | Proceeds US\$ |
|-----------|--|------------------|
| 1,370,000 | United States Treasury Note/Bond 3.625% 15/02/2020 | 1,370,114 |
| 1,300,000 | United States Treasury Note/Bond 2% 31/07/2020 | 1,303,986 |
| 925,000 | United States Treasury Note/Bond 1.375% 31/03/2020 | 924,977 |
| 997,000 | Singapore Government Bond 3.25% 01/09/2020 | 721,944 |
| 710,000 | United States Treasury Note/Bond 1.375% 15/02/2020 | 710,000 |
| 650,000 | United States Treasury Note/Bond 2.5% 31/05/2020 | 650,580 |
| 600,000 | United States Treasury Note/Bond 2% 30/11/2020 | 605,320 |
| 600,000 | United States Treasury Note/Bond 1.375% 29/02/2020 | 599,977 |
| 493,000 | United Kingdom Gilt 2% 22/07/2020 | 595,656 |
| 778,000 | Canadian Government Bond 1.5% 01/03/2020 | 585,602 |
| 500,000 | United States Treasury Note/Bond 1.375% 31/08/2020 | 501,445 |
| 300,000 | United States Treasury Note/Bond 2% 31/01/2020 | 300,000 |
| 2,350,000 | Sweden Government Bond 5% 01/12/2020 | 260,334 |
| 302,000 | Canadian When Issued Government Bond 0.5% 01/09/2020 | 210,548 |
| 279,000 | New Zealand Government Bond 3% 15/04/2020 | 177,586 |
| 140,000 | United Kingdom Gilt 1.5% 22/01/2021 | 174,677 |
| 1,190,000 | Norway Government Bond '144A' 3.75% 25/05/2021 | 132,358 |

The significant portfolio changes reflect the top 20 purchases for the financial period (the aggregate purchases exceeding one per cent of the total value of purchases for the financial period did not amount to 20 purchases and therefore all purchases have been included) and top 20 sales for the financial period (the aggregate disposals exceeding one per cent of the total value of sales for the financial period did not amount to 20 sales and therefore all sales have been included).

First Trust Global Funds plc

First Trust Indxx Innovative Transaction & Process UCITS ETF

For the financial period ended 30 June 2020

Statement of Significant Purchases

| Nominal | Security Description | Cost US\$ |
|-------------|--|--------------|
| 348,500 | Postal Savings Bank of China Co Ltd 'H' '144A' | 225,374 |
| 520,171,055 | VTB Bank PJSC | 209,309 |
| 2,025 | Wirecard AG | 202,973 |
| 160,372 | Abu Dhabi Commercial Bank PJSC | 188,802 |
| 19,980 | Hewlett Packard Enterprise Co | 185,491 |
| 2,204 | Xilinx Inc | 169,106 |
| 2,842 | Oracle Corp | 137,226 |
| 16,969 | Infosys Ltd ADR | 132,364 |
| 1,204 | International Business Machines Corp | 130,882 |
| 45,730 | Natixis SA | 128,153 |
| 15,729 | Telefonaktiebolaget LM Ericsson - Class B | 123,209 |
| 1,109 | Texas Instruments Inc | 119,706 |
| 2,531 | Micron Technology Inc | 109,205 |
| 2,147 | Cognizant Technology Solutions Corp | 108,923 |
| 37,024 | Nokia Oyj ADR | 108,024 |
| 613 | Accenture Plc - Class A | 104,973 |
| 16,509 | Nordea Bank Abp | 102,501 |
| 4,206 | American International Group Inc | 92,811 |
| 3,644 | Tata Consultancy Services Ltd | 92,780 |
| 2,660 | TD Ameritrade Holding Corp | 89,909 |
| 3,211 | Daimler AG | 88,570 |
| 1,756 | Advanced Micro Devices Inc | 87,772 |
| 625 | Honeywell International Inc | 86,552 |
| 298 | NVIDIA Corp | 82,497 |
| 14,407 | ING Groep NV ADR | 82,197 |
| 664 | SAP SE | 79,201 |
| 1,726 | JD.com Inc ADR | 78,258 |
| 2,422 | AT&T Inc | 77,521 |
| 7,613 | Westpac Banking Corp | 77,348 |
| 9,337 | Credit Suisse Group AG | 75,252 |
| 1,781 | Verbund AG | 74,576 |
| 34 | Amazon.com Inc | 73,631 |
| 981 | Airbus SE | 73,587 |
| 428 | Microsoft Corp | 73,408 |
| 1,221 | Intel Corp | 72,110 |
| 7,758 | UniCredit SpA | 70,814 |

The significant portfolio changes reflect the aggregate purchases of a security exceeding one percent of the total value of purchases for the financial period.

First Trust Global Funds plc

First Trust Indxx Innovative Transaction & Process UCITS ETF (continued)

For the financial period ended 30 June 2020 (continued)

Statement of Significant Sales

| Nominal | Security Description | Proceeds US\$ |
|---------|---|------------------|
| 6,872 | Atos SE | 349,765 |
| 4,076 | Aspen Technology Inc | 311,236 |
| 6,326 | Advanced Micro Devices Inc | 260,616 |
| 5,418 | JD.com Inc ADR | 220,232 |
| 861 | NVIDIA Corp | 198,257 |
| 2,000 | Fujitsu Ltd | 165,095 |
| 3,115 | Taiwan Semiconductor Manufacturing Co Ltd ADR | 145,378 |
| 44,500 | Bangkok Bank PCL | 133,144 |
| 635 | Alibaba Group Holding Ltd ADR | 121,754 |
| 749 | Microsoft Corp | 114,971 |
| 38,738 | ZTE Corp 'H' | 109,093 |
| 185 | Swisscom AG | 97,262 |
| 506 | Samsung SDI Co Ltd | 95,377 |
| 34 | Amazon.com Inc | 76,575 |
| 5,900 | Softbank Corp | 76,017 |
| 2,033 | Samsung Electronics Co Ltd | 75,746 |
| 520 | PayPal Holdings Inc | 68,682 |
| 2,200 | Recruit Holdings Co Ltd | 56,764 |
| 148,453 | Bank of China Ltd 'H' | 55,597 |
| 2,979 | Kotak Mahindra Bank Ltd | 50,489 |
| 541 | London Stock Exchange Group Plc | 49,601 |
| 320 | salesforce.com Inc | 49,097 |

The significant portfolio changes reflect the aggregate disposals of a security exceeding one percent of the total value of sales for the financial period.

First Trust Global Funds plc

First Trust Dow Jones Internet UCITS ETF

For the financial period ended 30 June 2020

Statement of Significant Purchases

| Nominal | Security Description | Cost US\$ |
|---------|-------------------------------|--------------|
| 455 | Amazon.com Inc | 975,072 |
| 3,371 | Facebook Inc - Class A | 617,627 |
| 1,392 | Netflix Inc | 545,773 |
| 12,300 | Cisco Systems Inc | 515,917 |
| 2,636 | Workday Inc - Class A | 484,078 |
| 2,856 | salesforce.com Inc | 476,138 |
| 351 | Alphabet Inc - Class A | 463,715 |
| 339 | Alphabet Inc | 447,765 |
| 3,555 | PayPal Holdings Inc | 384,287 |
| 1,891 | Teladoc Health Inc | 381,227 |
| 8,820 | Twitter Inc | 265,608 |
| 1,087 | Zoom Video Communications Inc | 264,674 |
| 2,645 | Akamai Technologies Inc | 252,296 |
| 1,916 | Citrix Systems Inc | 249,344 |
| 7,005 | eBay Inc | 240,697 |
| 1,243 | VeriSign Inc | 240,448 |
| 3,437 | Expedia Group Inc | 237,299 |
| 17,202 | Snap Inc | 235,097 |
| 1,458 | Veeva Systems Inc - Class A | 222,235 |
| 3,515 | GoDaddy Inc - Class A | 218,104 |
| 1,593 | Okta Inc | 213,242 |
| 5,125 | TD Ameritrade Holding Corp | 194,947 |
| 14,834 | Cloudera Inc | 190,172 |
| 2,079 | DocuSign Inc - Class A | 187,680 |
| 4,757 | E*TRADE Financial Corp | 181,313 |
| 886 | Arista Networks Inc | 178,517 |
| 1,083 | HubSpot Inc | 163,677 |
| 2,892 | Etsy Inc | 151,079 |
| 6,955 | Juniper Networks Inc | 148,230 |
| 112,165 | Groupon Inc - Class A | 144,506 |
| 3,486 | Ciena Corp | 143,234 |
| 13,814 | CommScope Holding Co Inc | 138,534 |
| 1,553 | LogMeIn Inc | 130,128 |
| 2,725 | Smartsheet Inc - Class A | 129,436 |
| 2,469 | New Relic Inc | 125,752 |
| 8,562 | Box Inc | 125,050 |
| 3,525 | Cornerstone OnDemand Inc | 123,228 |
| 6,997 | Pinterest Inc | 122,229 |
| 15,449 | Vonage Holdings Corp | 119,646 |
| 1,516 | J2 Global Inc | 118,280 |
| 2,658 | Grubhub Inc | 117,068 |
| 5,201 | 2U Inc | 116,565 |
| 6,147 | Dropbox Inc | 113,692 |
| 8,144 | Pluralsight Inc | 113,238 |

The significant portfolio changes reflect the aggregate purchases of a security exceeding one percent of the total value of purchases for the financial period.

First Trust Global Funds plc

First Trust Dow Jones Internet UCITS ETF (continued)

For the financial period ended 30 June 2020 (continued)

Statement of Significant Sales

| Nominal | Security Description | Proceeds US\$ |
|---------|-----------------------------|------------------|
| 335 | Amazon.com Inc | 643,728 |
| 1,018 | Netflix Inc | 362,872 |
| 1,818 | Facebook Inc - Class A | 355,473 |
| 2,659 | PayPal Holdings Inc | 307,010 |
| 4,368 | New Relic Inc | 294,700 |
| 6,300 | Cisco Systems Inc | 274,210 |
| 14,159 | Snap Inc | 269,450 |
| 1,594 | salesforce.com Inc | 269,039 |
| 180 | Alphabet Inc | 238,246 |
| 179 | Alphabet Inc - Class A | 236,920 |
| 3,014 | J2 Global Inc | 234,870 |
| 13,509 | Pluralsight Inc | 234,818 |
| 5,650 | Cornerstone OnDemand Inc | 229,997 |
| 2,057 | DocuSign Inc - Class A | 208,515 |
| 5,568 | eBay Inc | 206,097 |
| 2,561 | GoDaddy Inc - Class A | 186,948 |
| 2,900 | Etsy Inc | 186,715 |
| 1,302 | Okta Inc | 185,382 |
| 1,154 | Veeva Systems Inc - Class A | 178,048 |
| 1,970 | Expedia Group Inc | 175,627 |
| 1,394 | Citrix Systems Inc | 171,759 |
| 5,094 | Twitter Inc | 166,146 |
| 1,786 | Akamai Technologies Inc | 164,347 |
| 864 | HubSpot Inc | 163,006 |
| 4,868 | 2U Inc | 148,331 |
| 3,095 | E*TRADE Financial Corp | 140,634 |
| 692 | VeriSign Inc | 134,996 |
| 2,924 | Ciena Corp | 125,594 |
| 13,399 | Vonage Holdings Corp | 122,872 |
| 550 | Arista Networks Inc | 113,312 |
| 2,120 | Grubhub Inc | 112,318 |
| 6,302 | Box Inc | 110,510 |
| 4,907 | Pinterest Inc | 103,288 |
| 2,127 | TD Ameritrade Holding Corp | 93,155 |
| 8,597 | CommScope Holding Co Inc | 90,856 |
| 3,760 | Juniper Networks Inc | 85,045 |

The significant portfolio changes reflect the aggregate disposals of a security exceeding one percent of the total value of sales for the financial period.

First Trust Global Funds plc

First Trust Cloud Computing UCITS ETF

For the financial period ended 30 June 2020

Statement of Significant Purchases

| Nominal | Security Description | Cost US\$ |
|---------|--------------------------------------|--------------|
| 4,655 | Amazon.com Inc | 10,614,239 |
| 49,738 | Alibaba Group Holding Ltd ADR | 10,459,000 |
| 56,104 | Microsoft Corp | 9,862,185 |
| 179,068 | Oracle Corp | 9,441,508 |
| 7,029 | Alphabet Inc - Class A | 9,391,023 |
| 69,312 | VMware Inc | 9,380,664 |
| 846,206 | CenturyLink Inc | 8,739,697 |
| 38,460 | Arista Networks Inc | 8,449,736 |
| 46,854 | MongoDB Inc | 8,095,572 |
| 125,364 | Fastly Inc | 8,042,680 |
| 52,381 | Citrix Systems Inc | 7,283,478 |
| 10,976 | Shopify Inc | 6,463,084 |
| 65,445 | Akamai Technologies Inc | 6,460,757 |
| 137,438 | Cisco Systems Inc | 5,993,715 |
| 39,207 | Twilio Inc - Class A | 5,532,942 |
| 60,268 | Five9 Inc | 5,423,880 |
| 32,610 | Atlassian Corp Plc | 5,321,903 |
| 518,302 | Hewlett Packard Enterprise Co | 5,227,880 |
| 111,400 | NetApp Inc | 4,921,464 |
| 29,218 | salesforce.com Inc | 4,919,753 |
| 39,701 | International Business Machines Corp | 4,869,444 |
| 13,602 | Adobe Inc | 4,864,938 |
| 39,309 | MicroStrategy Inc - Class A | 4,828,981 |
| 14,130 | ServiceNow Inc | 4,693,311 |
| 27,200 | HubSpot Inc | 4,597,370 |
| 209,066 | Nutanix Inc | 4,510,217 |
| 28,701 | Splunk Inc | 4,346,241 |
| 273,674 | Pure Storage Inc | 4,079,940 |
| 144,522 | Domo Inc | 3,177,069 |
| 25,091 | SAP SE ADR | 3,103,863 |
| 65,045 | Appian Corp - Class A | 3,102,951 |
| 309,769 | Cloudera Inc | 2,874,838 |

The significant portfolio changes reflect the aggregate purchases of a security exceeding one percent of the total value of purchases for the financial period.

First Trust Global Funds plc

First Trust Cloud Computing UCITS ETF (continued)

For the financial period ended 30 June 2020 (continued)

Statement of Significant Sales

| Nominal | Security Description | Proceeds US\$ |
|----------------|-------------------------------|--------------------------|
| 6,267 | Shopify Inc | 4,683,244 |
| 144,522 | Domo Inc | 4,328,951 |
| 19,755 | Twilio Inc - Class A | 3,562,609 |
| 17,186 | MongoDB Inc | 3,293,045 |
| 1,134 | Amazon.com Inc | 2,837,957 |
| 20,362 | Five9 Inc | 1,988,039 |
| 13,364 | Citrix Systems Inc | 1,923,393 |
| 9,954 | Zoom Video Communications Inc | 1,914,200 |
| 10,606 | VMware Inc | 1,540,275 |
| 123,607 | Benefitfocus Inc | 1,421,074 |
| 13,770 | Zscaler Inc | 1,393,909 |
| 7,882 | Microsoft Corp | 1,391,997 |
| 9,088 | DocuSign Inc - Class A | 1,230,541 |
| 3,078 | ServiceNow Inc | 1,020,868 |
| 738 | Alphabet Inc - Class A | 978,435 |
| 9,804 | Akamai Technologies Inc | 976,152 |
| 105,973 | Eventbrite Inc | 967,498 |
| 5,567 | HubSpot Inc | 931,440 |
| 4,398 | Alibaba Group Holding Ltd ADR | 912,123 |
| 5,080 | Splunk Inc | 832,037 |
| 2,255 | Adobe Inc | 788,694 |
| 3,190 | Coupa Software Inc | 757,374 |
| 3,316 | Veeva Systems Inc - Class A | 725,454 |
| 14,402 | Appian Corp - Class A | 700,022 |
| 5,566 | Everbridge Inc | 673,022 |
| 21,675 | Cloudflare Inc | 650,127 |
| 3,424 | Atlassian Corp Plc | 588,258 |
| 5,790 | Crowdstrike Holdings Inc | 578,784 |
| 2,645 | Arista Networks Inc | 569,656 |
| 3,297 | salesforce.com Inc | 532,032 |

The significant portfolio changes reflect the aggregate disposals of a security exceeding one percent of the total value of sales for the financial period.

First Trust Global Funds plc

First Trust Low Duration Global Government Bond UCITS ETF

For the financial period ended 30 June 2020

Statement of Significant Purchases

| Nominal | Security Description | Cost € |
|---------------|--|-----------|
| 2,000,000 | Israel Government Bond - Fixed 6.25% 30/10/2026 | 747,936 |
| 17,000,000 | Mexican Bonos 8.5% 31/05/2029 | 707,163 |
| 162,230,000 | Hungary Government Bond 6.75% 22/10/2028 | 660,487 |
| 1,950,000 | Peru Government Bond 6.95% 12/08/2031 | 651,713 |
| 850,000 | Singapore Government Bond 3.5% 01/03/2027 | 645,411 |
| 4,500,000 | Denmark Government Bond 3% 15/11/2021 | 640,246 |
| 2,600,000 | Republic of Poland Government Bond 2.75% 25/04/2028 | 639,349 |
| 575,000 | Netherlands Government Bond 0% 15/01/2022 | 582,228 |
| 430,000 | Portugal Obrigacoes do Tesouro OT 4.125% 14/04/2027 | 551,425 |
| 650,000 | Australia Government Bond 4.5% 21/04/2033 | 551,032 |
| 390,000 | Spain Government Bond 5.9% 30/07/2026 | 531,323 |
| 350,000 | Italy Buoni Poliennali Del Tesoro 5.25% 01/11/2029 | 491,225 |
| 700,000 | New Zealand Government Bond 3% 20/04/2029 | 453,801 |
| 1,530,000 | Israel Government Bond - Fixed 2.25% 28/09/2028 | 450,745 |
| 650,000 | Canadian Government Bond 0.5% 01/03/2022 | 427,352 |
| 1,770,000 | Republic of Poland Government Bond 2.5% 25/07/2026 | 426,595 |
| 260,000 | Spain Government Bond 6% 31/01/2029 | 395,435 |
| 350,000 | Italy Buoni Poliennali Del Tesoro 5.5% 01/11/2022 | 391,776 |
| 310,000,000 | Bonos de la Tesoreria de la Republica en pesos 4.5% 01/03/2026 | 389,354 |
| 550,000 | Singapore Government Bond 1.25% 01/10/2021 | 358,933 |
| 250,000 | Italy Buoni Poliennali Del Tesoro 6.5% 01/11/2027 | 348,191 |
| 4,920,000,000 | Indonesia Treasury Bond 8.25% 15/05/2036 | 343,020 |
| 300,000 | Italy Buoni Poliennali Del Tesoro 1.35% 15/04/2022 | 302,202 |
| 280,000 | Bundesrepublik Deutschland Bundesanleihe 2.25% 04/09/2021 | 292,721 |
| 400,000 | Canadian Government Bond 1.75% 01/09/2023 | 276,440 |
| 200,000 | Kingdom of Belgium Government Bond 4.5% 28/03/2026 | 261,388 |
| 1,200,000 | Romania Government Bond 4.5% 17/06/2024 | 258,651 |
| 200,000 | Slovenia Government Bond 1% 06/03/2028 | 215,425 |
| 300,000 | Canadian Government Bond 1.75% 01/03/2023 | 205,369 |
| 280,000 | Singapore Government Bond 3% 01/09/2024 | 199,746 |
| 135,000 | Kingdom of Belgium Government Bond 5.5% 28/03/2028 | 199,268 |
| 200,000 | United States Treasury Note/Bond 2.25% 31/03/2026 | 193,475 |
| 4,600,000 | Czech Republic Government Bond 4.7% 12/09/2022 | 186,530 |
| 1,000,000 | Denmark Government Bond 7% 10/11/2024 | 183,583 |
| 120,000 | Italy Buoni Poliennali Del Tesoro 6% 01/05/2031 | 182,606 |

The significant portfolio changes reflect the aggregate purchases of a security exceeding one percent of the total value of purchases for the financial period.

First Trust Global Funds plc

First Trust Low Duration Global Government Bond UCITS ETF (continued)

For the financial period ended 30 June 2020 (continued)

Statement of Significant Sales

| Nominal | Security Description | Proceeds € |
|------------|---|---------------|
| 700,000 | New Zealand Government Bond 3% 20/04/2029 | 475,714 |
| 1,800,000 | Republic of Poland Government Bond 2.75% 25/04/2028 | 448,163 |
| 900,000 | Israel Government Bond - Fixed 6.25% 30/10/2026 | 317,023 |
| 750,000 | Israel Government Bond - Fixed 2.25% 28/09/2028 | 223,771 |
| 200,000 | Slovenia Government Bond 1% 06/03/2028 | 214,734 |
| 145,000 | French Republic Government Bond OAT 6% 25/10/2025 | 197,315 |
| 180,000 | Netherlands Government Bond '144A' 0% 15/01/2024 | 184,370 |
| 130,000 | Spain Government Bond 5.9% 30/07/2026 | 175,335 |
| 40,000,000 | Hungary Government Bond 6.75% 22/10/2028 | 157,072 |
| 100,000 | Spain Government Bond 6% 31/01/2029 | 148,114 |
| 100,000 | Kingdom of Belgium Government Bond 5.5% 28/03/2028 | 144,012 |
| 110,000 | Italy Buoni Poliennali Del Tesoro 5.25% 01/11/2029 | 132,776 |
| 90,000 | Italy Buoni Poliennali Del Tesoro 6% 01/05/2031 | 124,620 |
| 100,000 | Portugal Obrigacoes do Tesouro OT 4.125% 14/04/2027 | 124,123 |
| 66,000 | Spain Government Bond '144A' 5.85% 31/01/2022 | 73,187 |
| 45,000 | French Republic Government Bond OAT 5.5% 25/04/2029 | 69,081 |
| 43,000 | Republic of Austria Government Bond '144A' 4.85% 15/03/2026 | 56,423 |
| 50,000 | Netherlands Government Bond 0% 15/01/2022 | 50,447 |
| 200,000 | Republic of Poland Government Bond 2.5% 25/07/2026 | 46,605 |
| 300,000 | Denmark Government Bond 3% 15/11/2021 | 42,807 |
| 35,000 | Ireland Government Bond 1.1% 15/05/2029 | 39,040 |
| 35,000 | Ireland Government Bond 1% 15/05/2026 | 37,601 |

The significant portfolio changes reflect the aggregate disposals of a security exceeding one percent of the total value of sales for the financial period.

First Trust Global Funds plc

First Trust Capital Strength UCITS ETF*

For the financial period ended 30 June 2020

Statement of Significant Purchases

| Nominal | Security Description | Cost US\$ |
|---------|--|--------------|
| 1,364 | PPG Industries Inc | 155,968 |
| 74 | Amazon.com Inc | 153,293 |
| 920 | Honeywell International Inc | 153,119 |
| 752 | Visa Inc - Class A | 151,365 |
| 727 | Accenture Plc - Class A | 150,555 |
| 2,648 | Coca-Cola Co/The | 149,438 |
| 1,291 | Marsh & McLennan Cos Inc | 146,574 |
| 99 | Alphabet Inc - Class A | 145,557 |
| 2,134 | Monster Beverage Corp | 145,460 |
| 3,110 | Newmont Corp | 144,446 |
| 1,817 | Progressive Corp/The | 144,374 |
| 675 | Stryker Corp | 143,874 |
| 457 | Costco Wholesale Corp | 141,668 |
| 1,415 | NIKE Inc | 141,471 |
| 996 | PepsiCo Inc | 141,429 |
| 333 | Lockheed Martin Corp | 140,940 |
| 988 | Eli Lilly and Co | 140,830 |
| 1,015 | Zoetis Inc | 140,370 |
| 1,205 | Walmart Inc | 140,077 |
| 942 | Johnson & Johnson | 139,950 |
| 1,838 | Expeditors International of Washington Inc | 136,378 |
| 1,601 | Agilent Technologies Inc | 136,243 |
| 371 | Northrop Grumman Corp | 134,485 |
| 710 | Facebook Inc - Class A | 133,003 |
| 3,398 | eBay Inc | 132,646 |
| 450 | Apple Inc | 131,663 |
| 1,569 | Merck & Co Inc | 131,604 |
| 3,518 | Pfizer Inc | 131,249 |
| 737 | Estee Lauder Cos Inc/The - Class A | 130,714 |
| 1,550 | Garmin Ltd | 130,111 |
| 2,397 | Maxim Integrated Products Inc | 129,813 |
| 1,023 | Take-Two Interactive Software Inc | 129,785 |
| 1,106 | Electronic Arts Inc | 129,608 |
| 1,230 | Alexion Pharmaceuticals Inc | 129,553 |
| 1,025 | F5 Networks Inc | 129,314 |
| 1,134 | Target Corp | 129,250 |
| 1,882 | PACCAR Inc | 129,151 |
| 581 | Amgen Inc | 129,089 |
| 225 | Regeneron Pharmaceuticals Inc | 128,894 |
| 869 | 3M Co | 128,852 |
| 2,996 | Cisco Systems Inc | 128,731 |
| 301 | Netflix Inc | 128,468 |
| 86 | Booking Holdings Inc | 128,270 |
| 297 | Bio-Rad Laboratories Inc | 128,006 |
| 470 | Vertex Pharmaceuticals Inc | 127,704 |
| 1,225 | Allstate Corp/The | 127,472 |
| 1,415 | Trane Technologies Plc | 127,116 |
| 727 | Microsoft Corp | 126,963 |
| 1,273 | Incyte Corp | 126,832 |
| 474 | Moody's Corp | 126,632 |
| 2,209 | Mondelez International Inc | 126,330 |

First Trust Global Funds plc

First Trust Capital Strength UCITS ETF* (continued)

For the financial period ended 30 June 2020 (continued)

Statement of Significant Purchases (continued)

| Nominal | Security Description | Cost US\$ |
|---------|-------------------------------------|--------------|
| 516 | Air Products and Chemicals Inc | 125,961 |
| 717 | Edwards Lifesciences Corp | 125,889 |
| 1,520 | Gilead Sciences Inc | 125,531 |
| 1,020 | Waste Management Inc | 125,508 |
| 1,944 | Cognizant Technology Solutions Corp | 125,249 |
| 522 | American Tower Corp (REIT) | 125,223 |
| 2,215 | Southwest Airlines Co | 124,490 |
| 391 | FleetCor Technologies Inc | 124,264 |
| 378 | Mastercard Inc | 124,095 |
| 1,596 | CSX Corp | 123,674 |
| 919 | T Rowe Price Group Inc | 123,186 |
| 83 | Alphabet Inc | 123,115 |
| 409 | S&P Global Inc | 122,692 |
| 690 | Automatic Data Processing Inc | 122,121 |
| 1,038 | Ross Stores Inc | 121,671 |
| 2,580 | Fidelity National Financial Inc | 121,552 |
| 1,945 | TJX Cos Inc/The | 119,947 |
| 1,266 | Raymond James Financial Inc | 119,342 |
| 2,214 | Oracle Corp | 119,003 |
| 1,830 | Bristol-Myers Squibb Co | 117,742 |
| 1,567 | Emerson Electric Co | 113,990 |
| 1,116 | Northern Trust Corp | 111,310 |
| 1,182 | Phillips 66 | 108,066 |

* Please refer to Note 14 for details of significant events during the financial period.

The significant portfolio changes reflect the aggregate purchases of a security exceeding one percent of the total value of purchases for the financial period.

First Trust Global Funds plc

First Trust Capital Strength UCITS ETF* (continued)

For the financial period ended 30 June 2020 (continued)

Statement of Significant Sales

| Nominal | Security Description | Proceeds US\$ |
|---------|-------------------------------------|------------------|
| 522 | American Tower Corp (REIT) | 132,611 |
| 727 | Microsoft Corp | 129,832 |
| 2,214 | Oracle Corp | 120,904 |
| 2,209 | Mondelez International Inc | 118,113 |
| 409 | S&P Global Inc | 115,573 |
| 516 | Air Products and Chemicals Inc | 114,286 |
| 474 | Moody's Corp | 113,449 |
| 1,830 | Bristol-Myers Squibb Co | 110,877 |
| 83 | Alphabet Inc | 106,507 |
| 1,944 | Cognizant Technology Solutions Corp | 104,585 |
| 1,020 | Waste Management Inc | 102,263 |
| 1,596 | CSX Corp | 100,163 |
| 378 | Mastercard Inc | 98,263 |
| 690 | Automatic Data Processing Inc | 97,336 |
| 1,945 | TJX Cos Inc/The | 96,703 |
| 1,038 | Ross Stores Inc | 95,193 |
| 919 | T Rowe Price Group Inc | 95,096 |
| 1,116 | Northern Trust Corp | 89,267 |
| 391 | FleetCor Technologies Inc | 87,418 |
| 1,266 | Raymond James Financial Inc | 80,592 |
| 1,567 | Emerson Electric Co | 79,179 |
| 2,580 | Fidelity National Financial Inc | 70,819 |
| 1,182 | Phillips 66 | 70,351 |
| 2,215 | Southwest Airlines Co | 69,062 |
| 961 | Newmont Corp | 56,912 |
| 20 | Amazon.com Inc | 47,499 |
| 241 | Walmart Inc | 31,838 |
| 178 | Eli Lilly and Co | 27,995 |

* Please refer to Note 14 for details of significant events during the financial period.

The significant portfolio changes reflect the aggregate disposals of a security exceeding one percent of the total value of sales for the financial period.

First Trust Global Funds plc

First Trust Value Line[®] Dividend Index UCITS ETF*

For the financial period ended 30 June 2020

Statement of Significant Purchases

| Nominal | Security Description | Cost US\$ |
|---------|--|--------------|
| 1,301 | Hormel Foods Corp | 61,119 |
| 859 | MGE Energy Inc | 60,375 |
| 883 | El Paso Electric Co | 59,866 |
| 1,170 | Robert Half International Inc | 59,857 |
| 351 | Erie Indemnity Co - Class A | 59,629 |
| 318 | Clorox Co/The | 58,755 |
| 540 | Waste Management Inc | 58,074 |
| 352 | Eli Lilly and Co | 51,083 |
| 334 | Lancaster Colony Corp | 50,834 |
| 499 | Reinsurance Group of America Inc | 49,550 |
| 890 | Discover Financial Services | 47,639 |
| 595 | Cincinnati Financial Corp | 47,052 |
| 296 | Parker-Hannifin Corp | 45,983 |
| 957 | Walgreens Boots Alliance Inc | 44,654 |
| 1,922 | Canon Inc ADR | 44,560 |
| 503 | Arthur J Gallagher & Co | 44,548 |
| 710 | Raytheon Technologies Corp | 44,533 |
| 452 | Federal Realty Investment Trust (REIT) | 44,061 |
| 1,017 | Avista Corp | 43,811 |
| 893 | Axis Capital Holdings Ltd | 43,507 |

* Please refer to Note 14 for details of significant events during the financial period.

The significant portfolio changes reflect the top 20 purchases for the financial period (the aggregate purchases exceeding one per cent of the total value of purchases for the financial period did not amount to 20 purchases and therefore all purchases have been included).

First Trust Global Funds plc

First Trust Value Line[®] Dividend Index UCITS ETF* (continued)

For the financial period ended 30 June 2020 (continued)

Statement of Significant Sales

| Nominal | Security Description | Proceeds US\$ |
|---------|--|------------------|
| 352 | Eli Lilly and Co | 49,270 |
| 334 | Lancaster Colony Corp | 47,005 |
| 282 | Lowe's Cos Inc | 35,396 |
| 456 | Phillips 66 | 35,212 |
| 337 | Yum! Brands Inc | 30,459 |
| 976 | Fidelity National Financial Inc | 29,514 |
| 343 | Eaton Corp Plc | 28,712 |
| 753 | TOTAL SA ADR | 28,184 |
| 369 | Park National Corp | 28,012 |
| 616 | Exxon Mobil Corp | 27,701 |
| 462 | Simon Property Group Inc (REIT) | 27,602 |
| 488 | Realty Income Corp (REIT) | 27,174 |
| 155 | Clorox Co/The | 26,278 |
| 446 | Equity Residential (REIT) | 25,647 |
| 670 | Exelon Corp | 25,626 |
| 395 | American Financial Group Inc/OH | 25,135 |
| 597 | Rogers Communications Inc | 24,935 |
| 708 | Argo Group International Holdings Ltd | 24,152 |
| 379 | Raytheon Technologies Corp | 24,077 |
| 774 | Royal Dutch Shell Plc ADR | 23,970 |
| 154 | Constellation Brands Inc - Class A | 23,904 |
| 1,556 | Equitable Holdings Inc | 23,885 |
| 565 | Hormel Foods Corp | 23,882 |
| 347 | El Paso Electric Co | 23,401 |
| 158 | Erie Indemnity Co - Class A | 23,083 |
| 204 | Walmart Inc | 22,315 |
| 451 | Oracle Corp | 20,714 |
| 544 | Altria Group Inc | 20,474 |
| 475 | Robert Half International Inc | 19,636 |
| 204 | Broadridge Financial Solutions Inc | 19,161 |
| 571 | WPP Plc ADR | 19,073 |
| 56 | NewMarket Corp | 18,417 |
| 597 | Fresenius Medical Care AG & Co KGaA ADR | 18,274 |
| 202 | Cracker Barrel Old Country Store Inc | 18,250 |
| 102 | Parker-Hannifin Corp | 18,222 |
| 428 | Sensient Technologies Corp | 17,982 |
| 197 | Waste Management Inc | 17,975 |
| 792 | Washington Real Estate Investment Trust (REIT) | 17,027 |
| 300 | MGE Energy Inc | 16,383 |
| 140 | Raytheon Co | 16,373 |
| 1,486 | People's United Financial Inc | 16,360 |
| 1,596 | Northwest Bancshares Inc | 16,269 |
| 702 | Washington Federal Inc | 16,244 |

* Please refer to Note 14 for details of significant events during the financial period.

The significant portfolio changes reflect the aggregate disposals of a security exceeding one percent of the total value of sales for the financial period.

First Trust Global Funds plc

First Trust NYSE Arca Biotechnology UCITS ETF*

For the financial period ended 30 June 2020

Statement of Significant Purchases

| Nominal | Security Description | Cost US\$ |
|---------|--|--------------|
| 526 | Sarepta Therapeutics Inc | 82,671 |
| 3,204 | Exelixis Inc | 78,210 |
| 1,063 | Ultragenyx Pharmaceutical Inc | 75,601 |
| 629 | Neurocrine Biosciences Inc | 74,926 |
| 429 | Charles River Laboratories International Inc | 74,899 |
| 291 | Bio-Techne Corp | 74,868 |
| 699 | BioMarin Pharmaceutical Inc | 74,590 |
| 3,205 | Nektar Therapeutics - Class A | 73,266 |
| 1,372 | Agios Pharmaceuticals Inc | 72,785 |
| 197 | Illumina Inc | 71,675 |
| 456 | Seattle Genetics Inc | 69,759 |
| 596 | United Therapeutics Corp | 69,625 |
| 474 | IQVIA Holdings Inc | 69,597 |
| 1,118 | Bluebird Bio Inc | 68,958 |
| 834 | Exact Sciences Corp | 68,488 |
| 1,535 | QIAGEN NV | 66,051 |
| 1,273 | ACADIA Pharmaceuticals Inc | 64,465 |
| 230 | Vertex Pharmaceuticals Inc | 64,060 |
| 602 | Alexion Pharmaceuticals Inc | 63,902 |
| 3,806 | Alkermes Plc | 63,770 |
| 1,131 | Ionis Pharmaceuticals Inc | 63,483 |
| 623 | Incyte Corp | 61,197 |
| 449 | Alnylam Pharmaceuticals Inc | 59,879 |
| 110 | Regeneron Pharmaceuticals Inc | 59,842 |
| 265 | Amgen Inc | 59,577 |
| 1,569 | FibroGen Inc | 58,022 |
| 2,977 | Grifols SA ADR | 57,545 |
| 766 | Intercept Pharmaceuticals Inc | 57,021 |
| 742 | Gilead Sciences Inc | 55,583 |
| 182 | Biogen Inc | 54,868 |

* Please refer to Note 14 for details of significant events during the financial period.

The significant portfolio changes reflect the aggregate purchases of a security exceeding one percent of the total value of purchases for the financial period.

First Trust Global Funds plc

First Trust NYSE Arca Biotechnology UCITS ETF* (continued)

For the financial period ended 30 June 2020 (continued)

Statement of Significant Sales

| Nominal | Security Description | Proceeds US\$ |
|---------|--|------------------|
| 1 | Regeneron Pharmaceuticals Inc | 613 |
| 3 | Seattle Genetics Inc | 472 |
| 4 | United Therapeutics Corp | 472 |
| 3 | Sarepta Therapeutics Inc | 457 |
| 3 | IQVIA Holdings Inc | 449 |
| 3 | Neurocrine Biosciences Inc | 374 |
| 15 | Exelixis Inc | 370 |
| 1 | Illumina Inc | 363 |
| 3 | Alexion Pharmaceuticals Inc | 360 |
| 4 | Exact Sciences Corp | 343 |
| 15 | Nektar Therapeutics - Class A | 325 |
| 3 | BioMarin Pharmaceutical Inc | 320 |
| 5 | Bluebird Bio Inc | 318 |
| 4 | Gilead Sciences Inc | 311 |
| 6 | Agios Pharmaceuticals Inc | 310 |
| 1 | Biogen Inc | 307 |
| 3 | Incyte Corp | 306 |
| 7 | QIAGEN NV | 306 |
| 1 | Vertex Pharmaceuticals Inc | 288 |
| 5 | Ionis Pharmaceuticals Inc | 281 |
| 17 | Alkermes Plc | 278 |
| 4 | Ultragenyx Pharmaceutical Inc | 274 |
| 1 | Bio-Techne Corp | 265 |
| 14 | Grifols SA ADR | 265 |
| 5 | ACADIA Pharmaceuticals Inc | 248 |
| 7 | FibroGen Inc | 234 |
| 1 | Amgen Inc | 230 |
| 3 | Intercept Pharmaceuticals Inc | 217 |
| 1 | Charles River Laboratories International Inc | 180 |
| 1 | Alnylam Pharmaceuticals Inc | 135 |

* Please refer to Note 14 for details of significant events during the financial period.

The significant portfolio changes reflect the aggregate disposals of a security exceeding one percent of the total value of sales for the financial period.

First Trust Global Funds plc

First Trust Nasdaq Cybersecurity UCITS ETF*

For the financial period ended 30 June 2020

Statement of Significant Purchases

| Nominal | Security Description | Cost US\$ |
|---------|--|--------------|
| 14,309 | CrowdStrike Holdings Inc | 1,391,236 |
| 3,875 | Broadcom Inc | 1,183,635 |
| 6,278 | Splunk Inc | 1,172,229 |
| 5,777 | Okta Inc | 1,134,725 |
| 23,809 | Cisco Systems Inc | 1,090,580 |
| 3,643 | Palo Alto Networks Inc | 837,007 |
| 7,307 | Zscaler Inc | 749,922 |
| 19,425 | Cloudflare Inc | 690,398 |
| 4,341 | Fortinet Inc | 587,765 |
| 92,068 | BAE Systems Plc | 578,076 |
| 7,077 | Booz Allen Hamilton Holding Corp - Class A | 557,599 |
| 5,149 | Check Point Software Technologies Ltd | 553,488 |
| 3,786 | VMware Inc | 551,088 |
| 5,432 | Akamai Technologies Inc | 550,263 |
| 3,944 | F5 Networks Inc | 549,004 |
| 5,439 | CyberArk Software Ltd | 548,994 |
| 23,277 | Juniper Networks Inc | 545,365 |
| 4,859 | Proofpoint Inc | 533,238 |
| 2,576 | VeriSign Inc | 533,056 |
| 5,364 | Leidos Holdings Inc | 523,099 |
| 8,873 | Trend Micro Inc/Japan | 496,406 |
| 38,319 | FireEye Inc | 482,961 |
| 4,430 | Qualys Inc | 454,175 |
| 5,507 | Science Applications International Corp | 448,893 |
| 4,687 | Thales SA | 381,788 |
| 7,330 | Rapid7 Inc | 357,664 |
| 8,336 | Mimecast Ltd | 356,813 |
| 3,312 | Varonis Systems Inc | 289,483 |
| 11,019 | Sailpoint Technologies Holdings Inc | 274,893 |
| 37,683 | Avast Plc '144A' | 238,790 |
| 3,404 | Itron Inc | 230,401 |

* Please refer to Note 14 for details of significant events during the financial period.

The significant portfolio changes reflect the aggregate purchases of a security exceeding one percent of the total value of purchases for the financial period.

First Trust Global Funds plc

First Trust Nasdaq Cybersecurity UCITS ETF* (continued)

For the financial period ended 30 June 2020 (continued)

Statement of Significant Sales

| Nominal | Security Description | Proceeds US\$ |
|----------------|---------------------------------|--------------------------|
| 1,246 | Palo Alto Networks Inc | 286,386 |
| 1,548 | Zscaler Inc | 168,032 |
| 1,442 | CrowdStrike Holdings Inc | 145,689 |
| 7,138 | Avast Plc '144A' | 44,721 |
| 288 | Fortinet Inc | 39,367 |
| 197 | Splunk Inc | 36,861 |
| 1,043 | Tenable Holdings Inc | 31,081 |
| 170 | VMware Inc | 25,615 |
| 2,093 | Tufin Software Technologies Ltd | 23,588 |
| 2,470 | MobileIron Inc | 11,784 |
| 100 | Akamai Technologies Inc | 10,046 |
| 191 | Cisco Systems Inc | 8,676 |
| 99 | Thales SA | 8,105 |
| 52 | F5 Networks Inc | 7,105 |
| 266 | OneSpan Inc | 6,456 |
| 1,243 | Ribbon Communications Inc | 5,322 |
| 900 | NCC Group Plc | 1,796 |
| 1 | Broadcom Inc | 315 |

* Please refer to Note 14 for details of significant events during the financial period.

The top 20 sales for the financial period (the aggregate disposals exceeding one per cent of the total value of sales for the financial period did not amount to 20 sales and therefore all sales have been included).

First Trust Global Funds plc

Securities Financing Transactions Regulation

For the financial period ended 30 June 2020

There are no securities financing transactions that require disclosure as at 30 June 2020 in accordance with the Securities Financing Regulation (Regulation (EU) 2015/2365).