



**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**

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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

## 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 Index<sup>SM</sup>.

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 Computing<sup>TM</sup> Index.

\* 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)

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 Index<sup>SM</sup>.

The First Trust Value Line<sup>®</sup> 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<sup>®</sup> 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 Index<sup>SM</sup>.

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 Index<sup>SM</sup>.

Each of First Trust US Large Cap Core AlphaDEX<sup>®</sup> UCITS ETF, First Trust Emerging Markets AlphaDEX<sup>®</sup> UCITS ETF, First Trust United Kingdom AlphaDEX<sup>®</sup> UCITS ETF, First Trust Eurozone AlphaDEX<sup>®</sup> UCITS ETF, First Trust Japan AlphaDEX<sup>®</sup> UCITS ETF, First Trust US Equity Opportunities UCITS ETF, First Trust Global Equity Income UCITS ETF, First Trust Germany AlphaDEX<sup>®</sup> UCITS ETF, First Trust US Equity Income UCITS ETF, First Trust Switzerland AlphaDEX<sup>®</sup> UCITS ETF, First Trust US Small Cap Core AlphaDEX<sup>®</sup> 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<sup>®</sup> 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<sup>®</sup> UCITS ETF Class A shares

As of 30 June 2020, the Net Asset Value ("NAV") of First Trust US Large Cap Core AlphaDEX<sup>®</sup> 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<sup>®</sup> 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<sup>®</sup> 500 Index, returned -3.37% during the six months, as the Fund underperformed by -4.82%.

#### First Trust US Large Cap Core AlphaDEX<sup>®</sup> UCITS ETF Class B shares

As of 30 June 2020, the NAV of First Trust US Large Cap Core AlphaDEX<sup>®</sup> 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<sup>®</sup> 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<sup>®</sup> 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 Index<sup>SM</sup> 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 Computing<sup>TM</sup> 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 Index<sup>SM</sup> 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 Index<sup>SM</sup> 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 Index<sup>SM</sup> 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 return<sup>1</sup> 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.

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<sup>1</sup> 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 €
<b>Assets</b>				
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	—	—	—	—
<b>Total assets</b>	<b>119,656,853</b>	<b>42,927,343</b>	<b>18,743,332</b>	<b>127,337,985</b>
<b>Liabilities</b>				
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)
<b>Total liabilities (excluding net assets attributable to holders of redeemable participating shares)</b>	<b>(65,421)</b>	<b>(283,180)</b>	<b>(10,161)</b>	<b>(73,871)</b>
<b>Net assets attributable to holders of redeemable participating shares</b>	<b>119,591,432</b>	<b>42,644,163</b>	<b>18,733,171</b>	<b>127,264,114</b>
<b>Number of redeemable participating shares in issue</b>				
Class A	1,825,002	1,650,002	790,002	3,930,002
Class B	775,002	—	160,002	620,002
<b>Net asset value per share attributable to holders of redeemable participating shares</b>				
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 €
<b>Assets</b>				
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	—	—	—	—
<b>Total assets</b>	<b>116,735,609</b>	<b>9,351,975</b>	<b>20,370,529</b>	<b>1,170,952</b>
<b>Liabilities</b>				
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)
<b>Total liabilities (excluding net assets attributable to holders of redeemable participating shares)</b>	<b>(68,204)</b>	<b>(4,867)</b>	<b>(9,243)</b>	<b>(631)</b>
<b>Net assets attributable to holders of redeemable participating shares</b>	<b>116,667,405</b>	<b>9,347,108</b>	<b>20,361,286</b>	<b>1,170,321</b>
<b>Number of redeemable participating shares in issue</b>				
Class A	50,002	300,002	45,002	50,002
Class B	—	—	505,002	—
<b>Net asset value per share attributable to holders of redeemable participating shares</b>				
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\$
<b>Assets</b>				
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	—
<b>Total assets</b>	<b>55,444,816</b>	<b>1,166,838</b>	<b>1,450,743</b>	<b>1,033,548</b>
<b>Liabilities</b>				
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)
<b>Total liabilities (excluding net assets attributable to holders of redeemable participating shares)</b>	<b>(28,141)</b>	<b>(616)</b>	<b>(115,616)</b>	<b>(645)</b>
<b>Net assets attributable to holders of redeemable participating shares</b>	<b>55,416,675</b>	<b>1,166,222</b>	<b>1,335,127</b>	<b>1,032,903</b>
<b>Number of redeemable participating shares in issue</b>				
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	—
<b>Net asset value per share attributable to holders of redeemable participating shares</b>				
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\$
<b>Assets</b>				
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	—	—	—	—
<b>Total assets</b>	<b>8,981,502</b>	<b>34,326,026</b>	<b>17,756,205</b>	<b>286,591,627</b>
<b>Liabilities</b>				
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)
<b>Total liabilities (excluding net assets attributable to holders of redeemable participating shares)</b>	<b>(137,855)</b>	<b>(20,012)</b>	<b>(7,825)</b>	<b>(130,470)</b>
<b>Net assets attributable to holders of redeemable participating shares</b>	<b>8,843,647</b>	<b>34,306,014</b>	<b>17,748,380</b>	<b>286,461,157</b>
<b>Number of redeemable participating shares in issue</b>				
Class A	135,002	1,600,002	750,002	9,200,002
Class B GBP (Hedged)	75,002	—	—	—
Class C EUR (Hedged)	240,002	—	—	—
<b>Net asset value per share attributable to holders of redeemable participating shares</b>				
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* US\$	First Trust Value Line® Dividend Index UCITS ETF** US\$	First Trust NYSE Arca Biotechnology UCITS ETF*** US\$
<b>Assets</b>				
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	—	—	—	—
<b>Total assets</b>	<b>17,037,374</b>	<b>6,757,922</b>	<b>6,693,308</b>	<b>2,052,682</b>
<b>Liabilities</b>				
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)
<b>Total liabilities (excluding net assets attributable to holders of redeemable participating shares)</b>	<b>(134,403)</b>	<b>(3,019)</b>	<b>(3,035)</b>	<b>(996)</b>
<b>Net assets attributable to holders of redeemable participating shares</b>	<b>16,902,971</b>	<b>6,754,903</b>	<b>6,690,273</b>	<b>2,051,686</b>
<b>Number of redeemable participating shares in issue</b>				
Class A	—	350,002	400,002	100,002
Class C EUR	850,002	—	—	—
<b>Net asset value per share attributable to holders of redeemable participating shares</b>				
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\$	€
<b>Assets</b>		
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
<b>Total assets</b>	<b>19,096,893</b>	<b>731,356,036</b>
<b>Liabilities</b>		
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)
<b>Total liabilities (excluding net assets attributable to holders of redeemable participating shares)</b>	<b>(3,646)</b>	<b>(945,903)</b>
<b>Net assets attributable to holders of redeemable participating shares</b>	<b>19,093,247</b>	<b>730,410,133</b>
<b>Number of redeemable participating shares in issue</b>		
Class A	900,002	
<b>Net asset value per share attributable to holders of redeemable participating shares</b>		
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 €
<b>Assets</b>				
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	—	—	—	—
<b>Total assets</b>	<b>156,010,074</b>	<b>62,337,397</b>	<b>24,474,308</b>	<b>214,124,964</b>
<b>Liabilities</b>				
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)
<b>Total liabilities (excluding net assets attributable to holders of redeemable participating shares)</b>	<b>(84,838)</b>	<b>(271,941)</b>	<b>(13,402)</b>	<b>(118,498)</b>
<b>Net assets attributable to holders of redeemable participating shares</b>	<b>155,925,236</b>	<b>62,065,456</b>	<b>24,460,906</b>	<b>214,006,466</b>
<b>Number of redeemable participating shares in issue</b>				
Class A	2,275,002	1,950,002	830,002	5,875,002
Class B	825,002	—	120,002	525,002
<b>Net asset value per share attributable to holders of redeemable participating shares</b>				
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\$
<b>Assets</b>				
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	—	—	—	—
<b>Total assets</b>	<b>129,051,340</b>	<b>10,426,762</b>	<b>19,187,625</b>	<b>—</b>
<b>Liabilities</b>				
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)	—
<b>Total liabilities (excluding net assets attributable to holders of redeemable participating shares)</b>	<b>(123,433)</b>	<b>(5,249)</b>	<b>(109,452)</b>	<b>—</b>
<b>Net assets attributable to holders of redeemable participating shares</b>	<b>128,927,907</b>	<b>10,421,513</b>	<b>19,078,173</b>	<b>—</b>
<b>Number of redeemable participating shares in issue</b>				
Class A	50,002	350,002	55,002	—
Class B	—	—	345,002	—
<b>Net asset value per share attributable to holders of redeemable participating shares</b>				
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 US\$	First Trust Switzerland AlphaDEX® UCITS ETF F	First Trust North American Energy Infrastructure Income UCITS Fund US\$
<b>Assets</b>				
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
<b>Total assets</b>	<b>1,286,327</b>	<b>106,920,435</b>	<b>2,619,545</b>	<b>4,831,467</b>
<b>Liabilities</b>				
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)
<b>Total liabilities (excluding net assets attributable to holders of redeemable participating shares)</b>	<b>(1,743)</b>	<b>(48,980)</b>	<b>(1,431)</b>	<b>(84,589)</b>
<b>Net assets attributable to holders of redeemable participating shares</b>	<b>1,284,584</b>	<b>106,871,455</b>	<b>2,618,114</b>	<b>4,746,878</b>
<b>Number of redeemable participating shares in issue</b>				
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
<b>Net asset value per share attributable to holders of redeemable participating shares</b>				
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\$
<b>Assets</b>				
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	—	—	—	—
<b>Total assets</b>	<b>1,235,858</b>	<b>9,767,504</b>	<b>34,853,128</b>	<b>10,628,506</b>
<b>Liabilities</b>				
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)
<b>Total liabilities (excluding net assets attributable to holders of redeemable participating shares)</b>	<b>(774)</b>	<b>(187,279)</b>	<b>(18,845)</b>	<b>(4,891)</b>
<b>Net assets attributable to holders of redeemable participating shares</b>	<b>1,235,084</b>	<b>9,580,225</b>	<b>34,834,283</b>	<b>10,623,615</b>
<b>Number of redeemable participating shares in issue</b>				
Class A	50,002	175,002	1,500,002	550,002
Class B GBP (Hedged)	—	75,002	—	—
Class C EUR (Hedged)	—	200,002	—	—
<b>Net asset value per share attributable to holders of redeemable participating shares</b>				
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 €
<b>Assets</b>			
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
<b>Total assets</b>	<b>37,848,830</b>	<b>4,019,487</b>	<b>656,290,474</b>
<b>Liabilities</b>			
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)
<b>Total liabilities (excluding net assets attributable to holders of redeemable participating shares)</b>	<b>(16,842)</b>	<b>(17,689)</b>	<b>(898,842)</b>
<b>Net assets attributable to holders of redeemable participating shares</b>	<b>37,831,988</b>	<b>4,001,798</b>	<b>655,391,632</b>
<b>Number of redeemable participating shares in issue</b>			
Class A	1,500,002	–	
Class C EUR	–	200,002	
<b>Net asset value per share attributable to holders of redeemable participating shares</b>			
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 €
<b>Income</b>				
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)
<b>Total investment gain/(loss)</b>	<b>(12,849,894)</b>	<b>(11,876,701)</b>	<b>(5,819,159)</b>	<b>(34,009,511)</b>
<b>Expenses</b>				
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	—	—	—	—
<b>Total expenses</b>	<b>(410,831)</b>	<b>(207,242)</b>	<b>(64,517)</b>	<b>(547,498)</b>
Less : Expenses above cap (Note 7G)	—	—	—	—
<b>Net expenses</b>	<b>(410,831)</b>	<b>(207,242)</b>	<b>(64,517)</b>	<b>(547,498)</b>
Capital gains tax	—	189,417	—	—
Withholding tax (Note 2C & 3)	(186,544)	(79,318)	(4,130)	(361,494)
<b>Finance Costs</b>				
Bank interest expense	—	(799)	(110)	(2,937)
Distributions (Note 2H)	(233,035)	—	(28,764)	(76,942)
<b>Net increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations</b>	<b>(13,680,304)</b>	<b>(11,974,643)</b>	<b>(5,916,680)</b>	<b>(34,998,382)</b>

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 €
<b>Income</b>				
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)
<b>Total investment gain/(loss)</b>	<b>(11,659,769)</b>	<b>563,515</b>	<b>(3,721,009)</b>	<b>(99,460)</b>
<b>Expenses</b>				
Management fees (Note 7B, 7C & 7D)	(397,539)	(28,650)	(50,700)	(3,663)
Administration fees (Note 7A)	—	—	—	—
Depository fees (Note 7F)	—	—	—	—
Directors' fees (Note 8)	—	—	—	—
Audit fees	—	—	—	—
Professional fees	—	—	—	—
Other expenses	—	—	—	—
<b>Total expenses</b>	<b>(397,539)</b>	<b>(28,650)</b>	<b>(50,700)</b>	<b>(3,663)</b>
Less : Expenses above cap (Note 7G)	—	—	—	—
<b>Net expenses</b>	<b>(397,539)</b>	<b>(28,650)</b>	<b>(50,700)</b>	<b>(3,663)</b>
Capital gains tax	—	—	25	—
Withholding tax (Note 2C & 3)	(201,934)	(7,577)	(50,445)	(2,631)
<b>Finance Costs</b>				
Bank interest expense	(1,260)	(43)	(126)	(4)
Distributions (Note 2H)	—	—	(258,432)	(8,505)
<b>Net increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations</b>	<b>(12,260,502)</b>	<b>527,245</b>	<b>(4,080,687)</b>	<b>(114,263)</b>

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 F	First Trust North American Energy Infrastructure Income UCITS Fund US\$	First Trust US Small Cap Core AlphaDEX® UCITS ETF US\$
<b>Income</b>				
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)
<b>Total investment gain/(loss)</b>	<b>(20,632,176)</b>	<b>(92,133)</b>	<b>(1,223,452)</b>	<b>(197,505)</b>
<b>Expenses</b>				
Management fees (Note 7B, 7C & 7D)	(202,319)	(4,899)	(16,035)	(3,762)
Administration fees (Note 7A)	—	—	(25,842)	—
Depository fees (Note 7F)	—	—	(4,996)	—
Directors' fees (Note 8)	—	—	(951)	—
Audit fees	—	—	(3,825)	—
Professional fees	—	—	(16,620)	—
Other expenses	—	—	(11,726)	—
<b>Total expenses</b>	<b>(202,319)</b>	<b>(4,899)</b>	<b>(79,995)</b>	<b>(3,762)</b>
Less : Expenses above cap (Note 7G)	—	—	59,933	—
<b>Net expenses</b>	<b>(202,319)</b>	<b>(4,899)</b>	<b>(20,062)</b>	<b>(3,762)</b>
Capital gains tax	—	—	—	—
Withholding tax (Note 2C & 3)	(260,052)	(8,254)	(4,352)	(914)
<b>Finance Costs</b>				
Bank interest expense	(147)	(6)	(52)	—
Distributions (Note 2H)	(1,082,386)	—	(17,865)	—
<b>Net increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations</b>	<b>(22,177,080)</b>	<b>(105,292)</b>	<b>(1,265,783)</b>	<b>(202,181)</b>

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\$
<b>Income</b>				
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
<b>Total investment gain/(loss)</b>	<b>(696,694)</b>	<b>(2,388,056)</b>	<b>3,527,526</b>	<b>44,522,804</b>
<b>Expenses</b>				
Management fees (Note 7B, 7C & 7D)	(33,807)	(107,688)	(34,695)	(334,932)
Administration fees (Note 7A)	—	—	—	—
Depository fees (Note 7F)	—	—	—	—
Directors' fees (Note 8)	—	—	—	—
Audit fees	—	—	—	—
Professional fees	—	—	—	—
Other expenses	—	—	—	—
<b>Total expenses</b>	<b>(33,807)</b>	<b>(107,688)</b>	<b>(34,695)</b>	<b>(334,932)</b>
Less : Expenses above cap (Note 7G)	—	—	—	—
<b>Net expenses</b>	<b>(33,807)</b>	<b>(107,688)</b>	<b>(34,695)</b>	<b>(334,932)</b>
Capital gains tax	—	—	—	—
Withholding tax (Note 2C & 3)	(982)	(62,278)	(3,200)	(66,816)
<b>Finance Costs</b>				
Bank interest expense	(36)	(47)	(16)	(737)
Distributions (Note 2H)	—	—	—	—
<b>Net increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations</b>	<b>(731,519)</b>	<b>(2,558,069)</b>	<b>3,489,615</b>	<b>44,120,319</b>

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.

**STATEMENTS OF COMPREHENSIVE INCOME**

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

	<b>First Trust Low Duration Global Government Bond UCITS ETF</b> €	<b>First Trust Capital Strength UCITS ETF*</b> US\$	<b>First Trust Value Line® Dividend Index UCITS ETF**</b> US\$	<b>First Trust NYSE Arca Biotechnology UCITS ETF***</b> US\$
<b>Income</b>				
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
<b>Total investment gain/(loss)</b>	<b>13,848</b>	<b>(274,061)</b>	<b>(554,364)</b>	<b>52,849</b>
<b>Expenses</b>				
Management fees (Note 7B, 7C & 7D)	(25,166)	(13,261)	(10,697)	(1,128)
Administration fees (Note 7A)	—	—	—	—
Depository fees (Note 7F)	—	—	—	—
Directors' fees (Note 8)	—	—	—	—
Audit fees	—	—	—	—
Professional fees	—	—	—	—
Other expenses	—	—	—	—
<b>Total expenses</b>	<b>(25,166)</b>	<b>(13,261)</b>	<b>(10,697)</b>	<b>(1,128)</b>
Less : Expenses above cap (Note 7G)	—	—	—	—
<b>Net expenses</b>	<b>(25,166)</b>	<b>(13,261)</b>	<b>(10,697)</b>	<b>(1,128)</b>
Capital gains tax	—	—	—	—
Withholding tax (Note 2C & 3)	(7,061)	(6,065)	(9,339)	(75)
<b>Finance Costs</b>				
Bank interest expense	(1,183)	—	(17)	—
Distributions (Note 2H)	(71,415)	—	—	—
<b>Net increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations</b>	<b>(90,977)</b>	<b>(293,387)</b>	<b>(574,417)</b>	<b>51,646</b>

\* 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**** US\$	Total €
<b>Income</b>		
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)
<b>Total investment gain/(loss)</b>	<b>261,180</b>	<b>(45,918,379)</b>
<b>Expenses</b>		
Management fees (Note 7B, 7C & 7D)	(3,781)	(1,982,938)
Administration fees (Note 7A)	—	(23,453)
Depository fees (Note 7F)	—	(4,534)
Directors' fees (Note 8)	—	(863)
Audit fees	—	(3,472)
Professional fees	—	(15,084)
Other expenses	—	(10,642)
<b>Total expenses</b>	<b>(3,781)</b>	<b>(2,040,986)</b>
Less : Expenses above cap (Note 7G)	—	54,393
<b>Net expenses</b>	<b>(3,781)</b>	<b>(1,986,593)</b>
Capital gains tax	—	171,973
Withholding tax (Note 2C & 3)	(909)	(1,056,099)
<b>Finance Costs</b>		
Bank interest expense	—	(6,100)
Distributions (Note 2H)	—	(1,634,688)
<b>Net increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations</b>	<b>256,490</b>	<b>(50,429,886)</b>

\*\*\*\* 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.

**STATEMENTS OF COMPREHENSIVE INCOME**

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

	<b>First Trust US Large Cap Core AlphaDEX® UCITS ETF US\$</b>	<b>First Trust Emerging Markets AlphaDEX® UCITS ETF US\$</b>	<b>First Trust United Kingdom AlphaDEX® UCITS ETF £</b>	<b>First Trust Eurozone AlphaDEX® UCITS ETF €</b>
<b>Income</b>				
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
<b>Total investment gain/(loss)</b>	<b>26,223,582</b>	<b>5,969,379</b>	<b>4,022,495</b>	<b>36,133,108</b>
<b>Expenses</b>				
Management fees (Note 7B, 7C & 7D)	(493,852)	(245,650)	(88,729)	(796,663)
Administration fees (Note 7A)	—	—	—	—
Depositary fees (Note 7F)	—	—	—	—
Directors' fees (Note 8)	—	—	—	—
Audit fees	—	—	—	—
Professional fees	—	—	—	—
Other expenses	—	(119,635)	—	—
<b>Total expenses</b>	<b>(493,852)</b>	<b>(365,285)</b>	<b>(88,729)</b>	<b>(796,663)</b>
Less : Expenses above cap (Note 7G)	—	—	—	—
<b>Net expenses</b>	<b>(493,852)</b>	<b>(365,285)</b>	<b>(88,729)</b>	<b>(796,663)</b>
Withholding tax (Note 2C & 3)	(207,208)	(124,140)	(5,364)	(1,193,034)
<b>Finance Costs</b>				
Distributions (Note 2H)	(193,572)	—	(27,428)	(203,591)
<b>Net increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations</b>	<b>25,328,950</b>	<b>5,479,954</b>	<b>3,900,974</b>	<b>33,939,820</b>

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\$
<b>Income</b>				
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)
<b>Total investment gain/(loss)</b>	<b>(2,746,355)</b>	<b>1,800,640</b>	<b>1,559,435</b>	<b>(8,503)</b>
<b>Expenses</b>				
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)	—
<b>Total expenses</b>	<b>(1,271,337)</b>	<b>(23,032)</b>	<b>(49,607)</b>	<b>—</b>
Less : Expenses above cap (Note 7G)	—	—	—	—
<b>Net expenses</b>	<b>(1,271,337)</b>	<b>(23,032)</b>	<b>(49,607)</b>	<b>—</b>
Withholding tax (Note 2C & 3)	(819,602)	(2,203)	(57,161)	—
<b>Finance Costs</b>				
Distributions (Note 2H)	—	—	(300,467)	—
<b>Net increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations</b>	<b>(4,837,294)</b>	<b>1,775,405</b>	<b>1,152,200</b>	<b>(8,503)</b>

\* 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.



**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\$
<b>Income</b>				
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
<b>Total investment gain/(loss)</b>	<b>163,375</b>	<b>5,811,187</b>	<b>752,055</b>	<b>1,691,581</b>
<b>Expenses</b>				
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)
<b>Total expenses</b>	<b>(3,839)</b>	<b>(232,784)</b>	<b>(12,106)</b>	<b>(90,605)</b>
Less : Expenses above cap (Note 7G)	—	—	—	41,286
<b>Net expenses</b>	<b>(3,839)</b>	<b>(232,784)</b>	<b>(12,106)</b>	<b>(49,319)</b>
Withholding tax (Note 2C & 3)	(5,139)	(232,043)	(22,724)	(7,220)
<b>Finance Costs</b>				
Distributions (Note 2H)	(24,546)	(1,178,101)	—	(88,368)
<b>Net increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations</b>	<b>129,851</b>	<b>4,168,259</b>	<b>717,225</b>	<b>1,546,674</b>

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\$
<b>Income</b>				
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
<b>Total investment gain/(loss)</b>	<b>143,229</b>	<b>114,480</b>	<b>3,574,716</b>	<b>1,473,583</b>
<b>Expenses</b>				
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	—	—	—	—
<b>Total expenses</b>	<b>(4,275)</b>	<b>(31,422)</b>	<b>(68,015)</b>	<b>(19,473)</b>
Less : Expenses above cap (Note 7G)	—	—	—	—
<b>Net expenses</b>	<b>(4,275)</b>	<b>(31,422)</b>	<b>(68,015)</b>	<b>(19,473)</b>
Withholding tax (Note 2C & 3)	(1,085)	—	(59,325)	(1,698)
<b>Finance Costs</b>				
Distributions (Note 2H)	—	—	—	—
<b>Net increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations</b>	<b>137,869</b>	<b>83,058</b>	<b>3,447,376</b>	<b>1,452,412</b>

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 €
<b>Income</b>		
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
<b>Total investment gain/(loss)</b>	<b>90,715</b>	<b>84,437,331</b>
<b>Expenses</b>		
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)
<b>Total expenses</b>	<b>(20,459)</b>	<b>(2,161,509)</b>
Less : Expenses above cap (Note 7G)	–	36,553
<b>Net expenses</b>	<b>(20,459)</b>	<b>(2,124,956)</b>
Withholding tax (Note 2C & 3)	(7,646)	(1,850,538)
<b>Finance Costs</b>		
Distributions (Note 2H)	–	(1,818,210)
<b>Net increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations</b>	<b>62,610</b>	<b>78,643,627</b>

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.

**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 €
<b>Net assets attributable to holders of redeemable participating shares at beginning of the financial period</b>	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)
<b>Capital Transactions:</b>				
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)
<b>Net assets attributable to holders of redeemable participating shares at end of the financial period</b>	<b>119,591,432</b>	<b>42,644,163</b>	<b>18,733,171</b>	<b>127,264,114</b>

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 €
<b>Net assets attributable to holders of redeemable participating shares at beginning of the financial period</b>	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)
<b>Capital Transactions:</b>				
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	—
<b>Net assets attributable to holders of redeemable participating shares at end of the financial period</b>	<b>116,667,405</b>	<b>9,347,108</b>	<b>20,361,286</b>	<b>1,170,321</b>

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\$
<b>Net assets attributable to holders of redeemable participating shares at beginning of the financial period</b>	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)
<b>Capital Transactions:</b>				
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)	—
<b>Net assets attributable to holders of redeemable participating shares at end of the financial period</b>	<b>55,416,675</b>	<b>1,166,222</b>	<b>1,335,127</b>	<b>1,032,903</b>

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 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\$
<b>Net assets attributable to holders of redeemable participating shares at beginning of the financial period</b>	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
<b>Capital Transactions:</b>				
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
<b>Net assets attributable to holders of redeemable participating shares at end of the financial period</b>	<b>8,843,647</b>	<b>34,306,014</b>	<b>17,748,380</b>	<b>286,461,157</b>

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\$
<b>Net assets attributable to holders of redeemable participating shares at beginning of the financial period</b>	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
<b>Capital Transactions:</b>				
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 2I)	—	—	—	—
<b>Net assets attributable to holders of redeemable participating shares at end of the financial period</b>	<b>16,902,971</b>	<b>6,754,903</b>	<b>6,690,273</b>	<b>2,051,686</b>

\* 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.



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

\*\*\*\* 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 €
<b>Net assets attributable to holders of redeemable participating shares at beginning of the financial period</b>	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
<b>Capital Transactions:</b>				
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)
<b>Net assets attributable to holders of redeemable participating shares at end of the financial period</b>	<b>147,824,259</b>	<b>57,868,584</b>	<b>28,181,498</b>	<b>235,066,233</b>

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 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\$
<b>Net assets attributable to holders of redeemable participating shares at beginning of the financial period</b>	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)
<b>Capital Transactions:</b>				
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)
<b>Net assets attributable to holders of redeemable participating shares at end of the financial period</b>	<b>354,642,690</b>	<b>8,633,778</b>	<b>18,496,178</b>	<b>—</b>

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

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 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\$
<b>Net assets attributable to holders of redeemable participating shares at beginning of the financial period</b>	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
<b>Capital Transactions:</b>				
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)
<b>Net assets attributable to holders of redeemable participating shares at end of the financial period</b>	<b>1,191,527</b>	<b>93,504,062</b>	<b>2,498,371</b>	<b>7,382,170</b>

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\$
<b>Net assets attributable to holders of redeemable participating shares at beginning of the financial period</b>	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
<b>Capital Transactions:</b>				
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
<b>Net assets attributable to holders of redeemable participating shares at end of the financial period</b>	<b>1,162,838</b>	<b>9,351,606</b>	<b>25,933,506</b>	<b>7,984,774</b>

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 Cloud Computing UCITS ETF US\$	Total €
<b>Net assets attributable to holders of redeemable participating shares at beginning of the financial period</b>	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
<b>Capital Transactions:</b>		
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 2I)	—	957,730
<b>Net assets attributable to holders of redeemable participating shares at end of the financial period</b>	<b>20,510,949</b>	<b>622,973,559</b>

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

**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)**

<b>Sub-Fund Name</b>	<b>Share Class</b>	<b>Dividend Policy</b>	<b>Date of Launch</b>	<b>Exchanges</b>
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<sup>®</sup>-100 U.S. Index (the "IPOX<sup>®</sup>-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<sup>®</sup>-100 Index or in depositary receipts that may include ADRs, GDRs or EDRs representing securities in the IPOX<sup>®</sup>-100 Index where direct investment in a constituent security of the IPOX<sup>®</sup>-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<sup>®</sup> 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<sup>®</sup> 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<sup>®</sup> 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<sup>®</sup> 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<sup>®</sup> 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<sup>®</sup> 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 Index<sup>SM</sup> (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 Computing<sup>TM</sup> 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 Index<sup>SM</sup> (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 Index<sup>SM</sup> (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 Index<sup>SM</sup> (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.

**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

**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**

	<b>Level 1 US\$</b>	<b>Level 2 US\$</b>	<b>Level 3 US\$</b>	<b>Total US\$</b>
<b>Held for Trading</b>				
Common Stock	119,363,902	–	–	119,363,902
<b>Total</b>	<b>119,363,902</b>	<b>–</b>	<b>–</b>	<b>119,363,902</b>

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\$
<b>Held for Trading</b>				
Common Stock	155,669,570	–	–	155,669,570
<b>Total</b>	<b>155,669,570</b>	<b>–</b>	<b>–</b>	<b>155,669,570</b>

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\$
<b>Held for Trading</b>				
Common Stock	42,030,058	–	–	42,030,058
<b>Total</b>	<b>42,030,058</b>	<b>–</b>	<b>–</b>	<b>42,030,058</b>

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\$
<b>Held for Trading</b>				
Common Stock	61,789,239	–	–	61,789,239
<b>Total</b>	<b>61,789,239</b>	<b>–</b>	<b>–</b>	<b>61,789,239</b>

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 £
<b>Held for Trading</b>				
Common Stock	18,673,126	–	–	18,673,126
<b>Total</b>	<b>18,673,126</b>	<b>–</b>	<b>–</b>	<b>18,673,126</b>

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 £
<b>Held for Trading</b>				
Common Stock	24,408,807	–	3,152	24,411,959
<b>Total</b>	<b>24,408,807</b>	<b>–</b>	<b>3,152</b>	<b>24,411,959</b>

# 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 €
<b>Held for Trading</b>				
Common Stock	126,883,341	–	–	126,883,341
<b>Total</b>	<b>126,883,341</b>	<b>–</b>	<b>–</b>	<b>126,883,341</b>

##### 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 €
<b>Held for Trading</b>				
Common Stock	213,631,621	–	–	213,631,621
<b>Total</b>	<b>213,631,621</b>	<b>–</b>	<b>–</b>	<b>213,631,621</b>

##### 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 ¥
<b>Held for Trading</b>				
Common Stock	115,695,222	–	–	115,695,222
<b>Total</b>	<b>115,695,222</b>	<b>–</b>	<b>–</b>	<b>115,695,222</b>

##### 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 ¥
<b>Held for Trading</b>				
Common Stock	127,372,229	–	–	127,372,229
<b>Total</b>	<b>127,372,229</b>	<b>–</b>	<b>–</b>	<b>127,372,229</b>

##### 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\$
<b>Held for Trading</b>				
Common Stock	9,336,722	–	–	9,336,722
<b>Total</b>	<b>9,336,722</b>	<b>–</b>	<b>–</b>	<b>9,336,722</b>

# 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\$
<b>Held for Trading</b>				
Common Stock	10,403,465	–	–	10,403,465
<b>Total</b>	<b>10,403,465</b>	<b>–</b>	<b>–</b>	<b>10,403,465</b>

##### 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\$
<b>Held for Trading</b>				
Common Stock	20,184,631	–	–	20,184,631
<b>Total</b>	<b>20,184,631</b>	<b>–</b>	<b>–</b>	<b>20,184,631</b>

##### 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\$
<b>Held for Trading</b>				
Common Stock	19,078,504	–	–	19,078,504
<b>Total</b>	<b>19,078,504</b>	<b>–</b>	<b>–</b>	<b>19,078,504</b>

##### 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 €
<b>Held for Trading</b>				
Common Stock	1,165,287	–	–	1,165,287
<b>Total</b>	<b>1,165,287</b>	<b>–</b>	<b>–</b>	<b>1,165,287</b>

##### 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 €
<b>Held for Trading</b>				
Common Stock	1,286,327	–	–	1,286,327
<b>Total</b>	<b>1,286,327</b>	<b>–</b>	<b>–</b>	<b>1,286,327</b>

# 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\$
<b>Held for Trading</b>				
Common Stock	55,244,266	–	–	55,244,266
<b>Total</b>	<b>55,244,266</b>	<b>–</b>	<b>–</b>	<b>55,244,266</b>

##### 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\$
<b>Held for Trading</b>				
Common Stock	106,517,230	–	–	106,517,230
<b>Total</b>	<b>106,517,230</b>	<b>–</b>	<b>–</b>	<b>106,517,230</b>

##### 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
<b>Held for Trading</b>				
Common Stock	1,164,519	–	–	1,164,519
<b>Total</b>	<b>1,164,519</b>	<b>–</b>	<b>–</b>	<b>1,164,519</b>

##### 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
<b>Held for Trading</b>				
Common Stock	2,619,059	–	–	2,619,059
<b>Total</b>	<b>2,619,059</b>	<b>–</b>	<b>–</b>	<b>2,619,059</b>

# 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\$
<b>Held for Trading</b>				
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
<b>Total</b>	<b>1,277,460</b>	<b>25,090</b>	<b>–</b>	<b>1,302,550</b>

##### 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\$
<b>Held for Trading</b>				
Contracts For Difference	–	(50,514)	–	(50,514)
Forward Currency Contracts	–	(711)	–	(711)
<b>Total</b>	<b>–</b>	<b>(51,225)</b>	<b>–</b>	<b>(51,225)</b>

##### 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\$
<b>Held for Trading</b>				
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
<b>Total</b>	<b>3,959,624</b>	<b>164,131</b>	<b>–</b>	<b>4,123,755</b>

##### 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\$
<b>Held for Trading</b>				
Contracts For Difference	–	(3,662)	–	(3,662)
<b>Total</b>	<b>–</b>	<b>(3,662)</b>	<b>–</b>	<b>(3,662)</b>

##### 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\$
<b>Held for Trading</b>				
Common Stock	1,031,300	–	–	1,031,300
<b>Total</b>	<b>1,031,300</b>	<b>–</b>	<b>–</b>	<b>1,031,300</b>



# 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\$
<b>Held for Trading</b>				
Common Stock	1,230,819	–	–	1,230,819
<b>Total</b>	<b>1,230,819</b>	<b>–</b>	<b>–</b>	<b>1,230,819</b>

##### 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\$
<b>Held for Trading</b>				
Forward Currency Contracts	–	24,006	–	24,006
Treasury Notes/Bonds	5,420,201	2,652,111	–	8,072,312
<b>Total</b>	<b>5,420,201</b>	<b>2,676,117</b>	<b>–</b>	<b>8,096,318</b>

###### 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\$
<b>Held for Trading</b>				
Forward Currency Contracts	–	(132,336)	–	(132,336)
<b>Total</b>	<b>–</b>	<b>(132,336)</b>	<b>–</b>	<b>(132,336)</b>

##### 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\$
<b>Held for Trading</b>				
Forward Currency Contracts	–	313,946	–	313,946
Treasury Notes/Bonds	7,762,621	1,225,684	–	8,988,305
<b>Total</b>	<b>7,762,621</b>	<b>1,539,630</b>	<b>–</b>	<b>9,302,251</b>

###### 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\$
<b>Held for Trading</b>				
Forward Currency Contracts	–	(181,237)	–	(181,237)
<b>Total</b>	<b>–</b>	<b>(181,237)</b>	<b>–</b>	<b>(181,237)</b>

##### 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\$
<b>Held for Trading</b>				
Common Stock	34,196,249	–	–	34,196,249
<b>Total</b>	<b>34,196,249</b>	<b>–</b>	<b>–</b>	<b>34,196,249</b>

# 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\$
<b>Held for Trading</b>				
Common Stock	34,765,971	–	–	34,765,971
<b>Total</b>	<b>34,765,971</b>	<b>–</b>	<b>–</b>	<b>34,765,971</b>

##### 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\$
<b>Held for Trading</b>				
Common Stock	17,729,175	–	–	17,729,175
<b>Total</b>	<b>17,729,175</b>	<b>–</b>	<b>–</b>	<b>17,729,175</b>

##### 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\$
<b>Held for Trading</b>				
Common Stock	10,605,387	–	–	10,605,387
<b>Total</b>	<b>10,605,387</b>	<b>–</b>	<b>–</b>	<b>10,605,387</b>

##### 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\$
<b>Held for Trading</b>				
Common Stock	286,559,231	–	–	286,559,231
<b>Total</b>	<b>286,559,231</b>	<b>–</b>	<b>–</b>	<b>286,559,231</b>

##### 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\$
<b>Held for Trading</b>				
Common Stock	37,776,700	–	–	37,776,700
<b>Total</b>	<b>37,776,700</b>	<b>–</b>	<b>–</b>	<b>37,776,700</b>

# 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 €
<b>Held for Trading</b>				
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
<b>Total</b>	<b>3,588,929</b>	<b>12,947,383</b>	<b>–</b>	<b>16,536,312</b>

##### Financial Liabilities at Fair Value through Profit or Loss

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

##### 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 €
<b>Held for Trading</b>				
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
<b>Total</b>	<b>934,507</b>	<b>2,978,484</b>	<b>–</b>	<b>3,912,991</b>

##### Financial Liabilities at Fair Value through Profit or Loss

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

##### 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\$
<b>Held for Trading</b>				
Common Stock	6,737,097	–	–	6,737,097
<b>Total</b>	<b>6,737,097</b>	<b>–</b>	<b>–</b>	<b>6,737,097</b>

\* 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.

**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**

<b>As at 30 June 2020</b>	<b>Level 1 US\$</b>	<b>Level 2 US\$</b>	<b>Level 3 US\$</b>	<b>Total US\$</b>
<b>Held for Trading</b>				
Common Stock	6,648,388	–	–	6,648,388
<b>Total</b>	<b>6,648,388</b>	<b>–</b>	<b>–</b>	<b>6,648,388</b>

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

**Financial Assets at Fair Value through Profit or Loss**

<b>As at 30 June 2020</b>	<b>Level 1 US\$</b>	<b>Level 2 US\$</b>	<b>Level 3 US\$</b>	<b>Total US\$</b>
<b>Held for Trading</b>				
Common Stock	2,051,547	–	–	2,051,547
<b>Total</b>	<b>2,051,547</b>	<b>–</b>	<b>–</b>	<b>2,051,547</b>

**First Trust Nasdaq Cybersecurity UCITS ETF \*\*\*\*\***

**Financial Assets at Fair Value through Profit or Loss**

<b>As at 30 June 2020</b>	<b>Level 1 US\$</b>	<b>Level 2 US\$</b>	<b>Level 3 US\$</b>	<b>Total US\$</b>
<b>Held for Trading</b>				
Common Stock	19,086,182	–	–	19,086,182
<b>Total</b>	<b>19,086,182</b>	<b>–</b>	<b>–</b>	<b>19,086,182</b>

\*\*\* 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	—	—	—	—
<b>Total accrued expenses</b>	<b>65,421</b>	<b>31,816</b>	<b>10,161</b>	<b>73,488</b>

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	—	—	—	—
<b>Total accrued expenses</b>	<b>68,204</b>	<b>4,867</b>	<b>9,243</b>	<b>631</b>

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	—
<b>Total accrued expenses</b>	<b>28,141</b>	<b>616</b>	<b>64,385</b>	<b>645</b>

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	First Trust Innovative Transaction & Process UCITS ETF	First Trust Dow Jones Internet UCITS ETF	First Trust Cloud Computing UCITS ETF
	US\$	US\$	US\$	US\$
Management fees	5,519	18,981	7,825	126,252
Administration fees	—	—	—	—
Depositary fees	—	—	—	—
Audit fees	—	—	—	—
Professional fees	—	—	—	—
Other expenses	—	—	—	—
<b>Total accrued expenses</b>	<b>5,519</b>	<b>18,981</b>	<b>7,825</b>	<b>126,252</b>

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***
	€	US\$	US\$	US\$
Management fees	5,970	3,019	3,035	996
Administration fees	—	—	—	—
Depositary fees	—	—	—	—
Audit fees	—	—	—	—
Professional fees	—	—	—	—
Other expenses	—	—	—	—
<b>Total accrued expenses</b>	<b>5,970</b>	<b>3,019</b>	<b>3,035</b>	<b>996</b>

As at 30 June 2020

	First Trust Nasdaq Cybersecurity UCITS ETF****	Total
	US\$	€
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
<b>Total accrued expenses</b>	<b>3,646</b>	<b>425,192</b>

\* 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	—	—	—	—
<b>Total accrued expenses</b>	<b>84,838</b>	<b>40,524</b>	<b>13,402</b>	<b>118,117</b>

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	—	—	—	—
<b>Total accrued expenses</b>	<b>123,433</b>	<b>5,249</b>	<b>9,848</b>	<b>—</b>

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
<b>Total accrued expenses</b>	<b>706</b>	<b>48,980</b>	<b>1,431</b>	<b>80,927</b>

\* 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	—	—	—	—
Depository fees	—	—	—	—
Audit fees	—	—	—	—
Professional fees	—	—	—	—
Other expenses	—	—	—	—
<b>Total accrued expenses</b>	<b>774</b>	<b>6,042</b>	<b>18,845</b>	<b>4,891</b>

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
Depository fees	—	—	4,003
Audit fees	—	—	8,914
Professional fees	—	—	28,235
Other expenses	—	—	15,136
<b>Total accrued expenses</b>	<b>16,842</b>	<b>1,345</b>	<b>421,452</b>

\*\* 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.



**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.

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

**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)**

<b>First Trust Japan AlphaDEX® UCITS ETF</b>	
Class A	0.80%
<b>First Trust US Equity Opportunities UCITS ETF</b>	
Class A	0.65%
<b>First Trust Global Equity Income UCITS ETF</b>	
Class A	0.70%
Class B	0.70%
<b>First Trust Germany AlphaDEX® UCITS ETF</b>	
Class A	0.75%
<b>First Trust US Equity Income UCITS ETF</b>	
Class A	0.65%
Class B	0.65%
<b>First Trust Switzerland AlphaDEX® UCITS ETF</b>	
Class A	0.75%
<b>First Trust North American Energy Infrastructure Income UCITS Fund</b>	
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%
<b>First Trust US Small Cap Core AlphaDEX® UCITS ETF</b>	
Class A	0.75%
<b>First Trust FactorFX UCITS ETF</b>	
Class A	0.75%
Class B GBP (Hedged)	0.75%
Class C EUR (Hedged)	0.75%
<b>First Trust Indxx Innovative Transaction &amp; Process UCITS ETF</b>	
Class A	0.65%
<b>First Trust Dow Jones Internet UCITS ETF</b>	
Class A	0.55%
<b>First Cloud Computing UCITS ETF</b>	
Class A	0.60%
<b>First Trust Low Duration Global Government Bond UCITS ETF</b>	
Class C EUR	0.55%

**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)**

<b>First Trust Capital Strength UCITS ETF*</b>	
Class A	0.60%
<b>First Trust Value Line® Dividend Index UCITS ETF**</b>	
Class A	0.70%
<b>First Trust NYSE Arca Biotechnology UCITS ETF***</b>	
Class A USD	0.60%
<b>First Trust Nasdaq Cybersecurity UCITS ETF****</b>	
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.

**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.

**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
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**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

**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 depositary to an international central securities depositary ("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.



**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**

<b>Exchange Traded Fund Name</b>	<b>Annual Management fees in %</b>
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
<b>Money Market Fund Name</b>	<b>Annual Management fees in %</b>
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
<b>Transferable Securities admitted to an official stock exchange listing</b>			
<b>Common Stock (31 December 2019: US\$155,669,570, 99.84%)</b>			
<b>Basic Materials (31 December 2019: US\$7,083,854, 4.54%)</b>			
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
<b>Total Basic Materials</b>		<b>4,044,740</b>	<b>3.38</b>
<b>Communications (31 December 2019: US\$10,650,036, 6.83%)</b>			
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
<b>Total Communications</b>		<b>10,281,643</b>	<b>8.60</b>
<b>Consumer, Cyclical (31 December 2019: US\$19,946,478, 12.79%)</b>			
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

## 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
<b>Transferable Securities admitted to an official stock exchange listing (continued)</b>			
<b>Common Stock (31 December 2019: US\$155,669,570, 99.84%) (continued)</b>			
<b>Consumer, Cyclical (31 December 2019: US\$19,946,478, 12.79%) (continued)</b>			
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
<b>Total Consumer, Cyclical</b>		<b>16,260,021</b>	<b>13.60</b>
<b>Consumer, Non-cyclical (31 December 2019: US\$28,275,897, 18.14%)</b>			
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

**SCHEDULES OF INVESTMENTS (continued)**

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

**As at 30 June 2020**

<b>Nominal</b>	<b>Security Description</b>	<b>Fair Value US\$</b>	<b>% of Net Assets</b>
<b>Transferable Securities admitted to an official stock exchange listing (continued)</b>			
<b>Common Stock (31 December 2019: US\$155,669,570, 99.84%) (continued)</b>			
<b>Consumer, Non-cyclical (31 December 2019: US\$28,275,897, 18.14%) (continued)</b>			
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
<b>Transferable Securities admitted to an official stock exchange listing (continued)</b>			
<b>Common Stock (31 December 2019: US\$155,669,570, 99.84%) (continued)</b>			
<b>Consumer, Non-cyclical (31 December 2019: US\$28,275,897, 18.14%) (continued)</b>			
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
<b>Total Consumer, Non-cyclical</b>		<b>22,347,599</b>	<b>18.69</b>
<b>Energy (31 December 2019: US\$10,013,427, 6.42%)</b>			
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
<b>Total Energy</b>		<b>8,495,758</b>	<b>7.10</b>
<b>Financial (31 December 2019: US\$35,865,443, 23.00%)</b>			
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
<b>Transferable Securities admitted to an official stock exchange listing (continued)</b>			
<b>Common Stock (31 December 2019: US\$155,669,570, 99.84%) (continued)</b>			
<b>Financial (31 December 2019: US\$35,865,443, 23.00%) (continued)</b>			
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
<b>Transferable Securities admitted to an official stock exchange listing (continued)</b>			
<b>Common Stock (31 December 2019: US\$155,669,570, 99.84%) (continued)</b>			
<b>Financial (31 December 2019: US\$35,865,443, 23.00%) (continued)</b>			
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
<b>Total Financial</b>		<b>22,697,766</b>	<b>18.98</b>
<b>Industrial (31 December 2019: US\$14,884,767, 9.55%)</b>			
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



## SCHEDULES OF INVESTMENTS (continued)

First Trust US Large Cap Core AlphaDEX<sup>®</sup> UCITS ETF (continued)

As at 30 June 2020

Nominal	Security Description	Fair Value US\$	% of Net Assets
<b>Transferable Securities admitted to an official stock exchange listing (continued)</b>			
<b>Common Stock (31 December 2019: US\$155,669,570, 99.84%) (continued)</b>			
<b>Industrial (31 December 2019: US\$14,884,767, 9.55%) (continued)</b>			
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
<b>Total Industrial</b>		<b>9,848,007</b>	<b>8.23</b>
<b>Technology (31 December 2019: US\$19,939,779, 12.79%)</b>			
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
<b>Transferable Securities admitted to an official stock exchange listing (continued)</b>			
<b>Common Stock (31 December 2019: US\$155,669,570, 99.84%) (continued)</b>			
<b>Technology (31 December 2019: US\$19,939,779, 12.79%) (continued)</b>			
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
<b>Total Technology</b>		<b>20,239,934</b>	<b>16.92</b>
<b>Utilities (31 December 2019: US\$9,009,889, 5.78%)</b>			
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 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
<b>Total Utilities</b>		<b>5,148,434</b>	<b>4.31</b>
<b>Total Common Stock</b>		<b>119,363,902</b>	<b>99.81</b>
<b>Total Transferable Securities admitted to an official stock exchange listing</b>		<b>119,363,902</b>	<b>99.81</b>
<b>Total financial assets and liabilities at fair value through profit or loss</b>		<b>119,363,902</b>	<b>99.81</b>
<b>Cash at bank and at broker</b>		<b>204,053</b>	<b>0.17</b>
<b>Other Net Assets</b>		<b>23,477</b>	<b>0.02</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>		<b>119,591,432</b>	<b>100.00</b>

# First Trust Global Funds plc

## SCHEDULES OF INVESTMENTS (continued)

### First Trust US Large Cap Core AlphaDEX<sup>®</sup> UCITS ETF (continued)

As at 30 June 2020

<b>Country Allocation</b>	<b>% of Net Assets</b>
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
<b>Total Investments</b>	<b>99.81</b>
<b>Net Other Assets and Liabilities</b>	<b>0.19</b>
<b>Total</b>	<b>100.00</b>

<b>Analysis of Total Assets</b>	<b>% of Total Assets</b>
Transferable securities admitted to an official stock exchange listing	99.76
Cash	0.17
Other Assets	0.07
<b>Total Assets</b>	<b>100.00</b>

# 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
<b>Transferable Securities admitted to an official stock exchange listing</b>			
<b>Common Stock (31 December 2019: US\$61,789,239, 99.55%)</b>			
<b>Basic Materials (31 December 2019: US\$9,498,483, 15.30%)</b>			
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
<b>Total Basic Materials</b>		<b>4,870,136</b>	<b>11.42</b>
<b>Communications (31 December 2019: US\$2,893,619, 4.66%)</b>			
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
<b>Total Communications</b>		<b>2,681,022</b>	<b>6.29</b>
<b>Consumer, Cyclical (31 December 2019: US\$7,047,463, 11.36%)</b>			
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
<b>Transferable Securities admitted to an official stock exchange listing (continued)</b>			
<b>Common Stock (31 December 2019: US\$61,789,239, 99.55%) (continued)</b>			
<b>Consumer, Cyclical (31 December 2019: US\$7,047,463, 11.36%) (continued)</b>			
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
	<b>Total Consumer, Cyclical</b>	<b>5,532,458</b>	<b>12.97</b>
<b>Consumer, Non-cyclical (31 December 2019: US\$6,528,731, 10.52%)</b>			
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
	<b>Total Consumer, Non-cyclical</b>	<b>6,973,918</b>	<b>16.35</b>
<b>Diversified (31 December 2019: US\$1,079,961, 1.74%)</b>			
69,597	Haci Omer Sabanci Holding AS	93,815	0.22
	<b>Total Diversified</b>	<b>93,815</b>	<b>0.22</b>
<b>Energy (31 December 2019: US\$7,841,704, 12.63%)</b>			
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
<b>Transferable Securities admitted to an official stock exchange listing (continued)</b>			
<b>Common Stock (31 December 2019: US\$61,789,239, 99.55%) (continued)</b>			
<b>Energy (31 December 2019: US\$7,841,704, 12.63%) (continued)</b>			
504,088	Yanzhou Coal Mining Co Ltd 'H'	376,581	0.88
	<b>Total Energy</b>	<b>4,882,945</b>	<b>11.45</b>
<b>Financial (31 December 2019: US\$8,591,966, 13.84%)</b>			
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	Türkiye İş Bankası AS	179,805	0.42
23,925	ZhongAn Online P&C Insurance Co Ltd 'H' '144A'	118,383	0.28
	<b>Total Financial</b>	<b>5,910,409</b>	<b>13.86</b>
<b>Industrial (31 December 2019: US\$7,517,349, 12.11%)</b>			
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 İnşaat 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
	<b>Total Industrial</b>	<b>5,154,962</b>	<b>12.09</b>

# 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
<b>Transferable Securities admitted to an official stock exchange listing (continued)</b>			
<b>Common Stock (31 December 2019: US\$61,789,239, 99.55%) (continued)</b>			
<b>Technology (31 December 2019: US\$822,753, 1.33%)</b>			
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
<b>Total Technology</b>		<b>2,054,846</b>	<b>4.82</b>
<b>Utilities (31 December 2019: US\$9,967,210, 16.06%)</b>			
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
<b>Total Utilities</b>		<b>3,875,547</b>	<b>9.09</b>
<b>Total Common Stock</b>		<b>42,030,058</b>	<b>98.56</b>
<b>Total Transferable Securities admitted to an official stock exchange listing</b>		<b>42,030,058</b>	<b>98.56</b>
<b>Other Transferable Securities</b>			
<b>Warrants (30 June 2020: Nil; 31 December 2019: US\$–, 0.00%)</b>			
<b>Energy (30 June 2020: Nil; 31 December 2019: US\$–, 0.00%)</b>			
<b>Total financial assets and liabilities at fair value through profit or loss</b>		<b>42,030,058</b>	<b>98.56</b>
<b>Cash at bank and at broker</b>		<b>267,847</b>	<b>0.63</b>
<b>Other Net Assets</b>		<b>346,258</b>	<b>0.81</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>		<b>42,644,163</b>	<b>100.00</b>

# First Trust Global Funds plc

## SCHEDULES OF INVESTMENTS (continued)

### First Trust Emerging Markets AlphaDEX<sup>®</sup> UCITS ETF (continued)

As at 30 June 2020

<b>Country Allocation</b>	<b>% of Net Assets</b>
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
<b>Total Investments</b>	<b>98.56</b>
<b>Net Other Assets and Liabilities</b>	<b>1.44</b>
<b>Total</b>	<b>100.00</b>

<b>Analysis of Total Assets</b>	<b>% of Total Assets</b>
Transferable securities admitted to an official stock exchange listing	97.91
Cash	0.67
Other Assets	1.42
<b>Total Assets</b>	<b>100.00</b>



# First Trust Global Funds plc

## SCHEDULES OF INVESTMENTS (continued)

### First Trust United Kingdom AlphaDEX<sup>®</sup> UCITS ETF

As at 30 June 2020

Nominal	Security Description	Fair Value £	% of Net Assets
<b>Transferable Securities admitted to an official stock exchange listing</b>			
<b>Common Stock (31 December 2019: £24,411,959, 99.80%)</b>			
<b>Basic Materials (31 December 2019: £2,378,833, 9.72%)</b>			
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
<b>Total Basic Materials</b>		<b>2,648,856</b>	<b>14.14</b>
<b>Communications (31 December 2019: £1,530,162, 6.26%)</b>			
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
<b>Total Communications</b>		<b>1,389,340</b>	<b>7.42</b>
<b>Consumer, Cyclical (31 December 2019: £7,717,016, 31.55%)</b>			
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
<b>Total Consumer, Cyclical</b>		<b>6,472,045</b>	<b>34.55</b>
<b>Consumer, Non-cyclical (31 December 2019: £3,446,362, 14.09%)</b>			
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
<b>Transferable Securities admitted to an official stock exchange listing (continued)</b>			
<b>Common Stock (31 December 2019: £24,411,959, 99.80%) (continued)</b>			
<b>Consumer, Non-cyclical (31 December 2019: £3,446,362, 14.09%) (continued)</b>			
162,768	Wm Morrison Supermarkets Plc	310,154	1.65
	<b>Total Consumer, Non-cyclical</b>	<b>1,990,080</b>	<b>10.62</b>
<b>Energy (31 December 2019: £755,328, 3.09%)</b>			
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
	<b>Total Energy</b>	<b>483,686</b>	<b>2.58</b>
<b>Financial (31 December 2019: £4,396,611, 17.97%)</b>			
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
	<b>Total Financial</b>	<b>3,520,802</b>	<b>18.79</b>
<b>Industrial (31 December 2019: £2,466,762, 10.08%)</b>			
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
	<b>Total Industrial</b>	<b>497,602</b>	<b>2.66</b>
<b>Technology (31 December 2019: £1,244,705, 5.09%)</b>			
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
	<b>Total Technology</b>	<b>1,106,005</b>	<b>5.90</b>
<b>Utilities (31 December 2019: £476,180, 1.95%)</b>			
31,728	Pennon 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<sup>®</sup> UCITS ETF (continued)

As at 30 June 2020

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

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

<b>Analysis of Total Assets</b>	<b>% of Total Assets</b>
Transferable securities admitted to an official stock exchange listing	99.63
Cash	0.28
Other Assets	0.09
<b>Total Assets</b>	<b>100.00</b>

# 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
<b>Transferable Securities admitted to an official stock exchange listing</b>			
<b>Common Stock (31 December 2019: €213,631,621, 99.82%)</b>			
<b>Basic Materials (31 December 2019: €18,833,995, 8.80%)</b>			
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
<b>Total Basic Materials</b>		<b>8,923,268</b>	<b>7.01</b>
<b>Communications (31 December 2019: €13,530,195, 6.32%)</b>			
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
<b>Total Communications</b>		<b>9,825,222</b>	<b>7.72</b>
<b>Consumer, Cyclical (31 December 2019: €43,450,634, 20.30%)</b>			
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 Moët 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
<b>Total Consumer, Cyclical</b>		<b>20,273,666</b>	<b>15.93</b>

# 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
<b>Transferable Securities admitted to an official stock exchange listing (continued)</b>			
<b>Common Stock (31 December 2019: €213,631,621, 99.82%) (continued)</b>			
<b>Consumer, Non-cyclical (31 December 2019: €20,275,795, 9.47%)</b>			
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
<b>Total Consumer, Non-cyclical</b>		<b>25,119,215</b>	<b>19.74</b>
<b>Energy (31 December 2019: €6,302,207, 2.94%)</b>			
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
<b>Total Energy</b>		<b>5,389,942</b>	<b>4.24</b>
<b>Financial (31 December 2019: €46,837,738, 21.89%)</b>			
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<sup>®</sup> UCITS ETF (continued)

As at 30 June 2020

Nominal	Security Description	Fair Value €	% of Net Assets
<b>Transferable Securities admitted to an official stock exchange listing (continued)</b>			
<b>Common Stock (31 December 2019: €213,631,621, 99.82%) (continued)</b>			
<b>Financial (31 December 2019: €46,837,738, 21.89%) (continued)</b>			
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
<b>Total Financial</b>		<b>20,915,637</b>	<b>16.44</b>
<b>Industrial (31 December 2019: €26,634,451, 12.45%)</b>			
22,539	Aalberts NV	657,913	0.52
5,004	Acciona SA	436,099	0.34
13,678	ACS Actividades de Construcción 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
<b>Total Industrial</b>		<b>18,293,662</b>	<b>14.37</b>
<b>Technology (31 December 2019: €13,483,820, 6.30%)</b>			
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<sup>®</sup> UCITS ETF (continued)

As at 30 June 2020

Nominal	Security Description	Fair Value €	% of Net Assets
<b>Transferable Securities admitted to an official stock exchange listing (continued)</b>			
<b>Common Stock (31 December 2019: €213,631,621, 99.82%) (continued)</b>			
<b>Technology (31 December 2019: €13,483,820, 6.30%) (continued)</b>			
5,141	Teleperformance	1,161,352	0.91
	<b>Total Technology</b>	<b>7,701,220</b>	<b>6.05</b>
<b>Utilities (31 December 2019: €24,282,786, 11.35%)</b>			
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
	<b>Total Utilities</b>	<b>10,441,509</b>	<b>8.20</b>
	<b>Total Common Stock</b>	<b>126,883,341</b>	<b>99.70</b>
	<b>Total Transferable Securities admitted to an official stock exchange listing</b>	<b>126,883,341</b>	<b>99.70</b>
	<b>Total financial assets and liabilities at fair value through profit or loss</b>	<b>126,883,341</b>	<b>99.70</b>
	<b>Cash at bank and at broker</b>	<b>315,218</b>	<b>0.25</b>
	<b>Other Net Assets</b>	<b>65,555</b>	<b>0.05</b>
	<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>127,264,114</b>	<b>100.00</b>

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
<b>Total Investments</b>	<b>99.70</b>
<b>Net Other Assets and Liabilities</b>	<b>0.30</b>
<b>Total</b>	<b>100.00</b>

## First Trust Global Funds plc

### SCHEDULES OF INVESTMENTS (continued)

#### First Trust Eurozone AlphaDEX<sup>®</sup> UCITS ETF (continued)

As at 30 June 2020

	<b>% of Total Assets</b>
<b>Analysis of Total Assets</b>	
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
<b>Transferable Securities admitted to an official stock exchange listing</b>			
<b>Common Stock (31 December 2019: ¥127,372,229, 98.79%)</b>			
<b>Basic Materials (31 December 2019: ¥19,485,961, 15.11%)</b>			
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
<b>Total Basic Materials</b>		<b>7,898,470</b>	<b>6.77</b>
<b>Communications (31 December 2019: ¥8,619,748, 6.69%)</b>			
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
<b>Total Communications</b>		<b>8,853,792</b>	<b>7.59</b>
<b>Consumer, Cyclical (31 December 2019: ¥32,984,647, 25.58%)</b>			
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
<b>Transferable Securities admitted to an official stock exchange listing (continued)</b>			
<b>Common Stock (31 December 2019: ¥127,372,229, 98.79%) (continued)</b>			
<b>Consumer, Cyclical (31 December 2019: ¥32,984,647, 25.58%) (continued)</b>			
800	Yamaha Motor Co Ltd	1,350,400	1.16
	<b>Total Consumer, Cyclical</b>	<b>36,504,405</b>	<b>31.29</b>
<b>Consumer, Non-cyclical (31 December 2019: ¥8,225,500, 6.38%)</b>			
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
	<b>Total Consumer, Non-cyclical</b>	<b>13,109,435</b>	<b>11.24</b>
<b>Energy (31 December 2019: ¥1,849,698, 1.43%)</b>			
800	Inpex Corp	533,520	0.46
	<b>Total Energy</b>	<b>533,520</b>	<b>0.46</b>
<b>Financial (31 December 2019: ¥5,564,100, 4.32%)</b>			
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
	<b>Total Financial</b>	<b>7,690,370</b>	<b>6.59</b>
<b>Industrial (31 December 2019: ¥27,806,290, 21.57%)</b>			
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
	<b>Total Industrial</b>	<b>22,528,411</b>	<b>19.31</b>

# 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
<b>Transferable Securities admitted to an official stock exchange listing (continued)</b>			
<b>Common Stock (31 December 2019: ¥127,372,229, 98.79%) (continued)</b>			
<b>Technology (31 December 2019: ¥20,863,000, 16.18%)</b>			
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
<b>Total Technology</b>		<b>11,083,330</b>	<b>9.50</b>
<b>Utilities (31 December 2019: ¥1,973,285, 1.53%)</b>			
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
<b>Total Utilities</b>		<b>7,493,489</b>	<b>6.42</b>
<b>Total Common Stock</b>		<b>115,695,222</b>	<b>99.17</b>
<b>Total Transferable Securities admitted to an official stock exchange listing</b>		<b>115,695,222</b>	<b>99.17</b>
<b>Total financial assets and liabilities at fair value through profit or loss</b>		<b>115,695,222</b>	<b>99.17</b>
<b>Cash at bank and at broker</b>		<b>963,029</b>	<b>0.83</b>
<b>Other Net Assets</b>		<b>9,154</b>	<b>0.00</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>		<b>116,667,405</b>	<b>100.00</b>

Country Allocation	% of Net Assets
Japan	99.17
<b>Total Investments</b>	<b>99.17</b>
<b>Net Other Assets and Liabilities</b>	<b>0.83</b>
<b>Total</b>	<b>100.00</b>

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
<b>Total Assets</b>	<b>100.00</b>

# 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
	<b>Transferable Securities admitted to an official stock exchange listing</b>		
	<b>Common Stock (31 December 2019: US\$10,403,465, 99.83%)</b>		
	<b>Basic Materials (31 December 2019: US\$178,839, 1.72%)</b>		
3,127	Dow Inc	127,457	1.36
	<b>Total Basic Materials</b>	<b>127,457</b>	<b>1.36</b>
	<b>Communications (31 December 2019: US\$2,424,780, 23.27%)</b>		
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
	<b>Total Communications</b>	<b>1,615,057</b>	<b>17.28</b>
	<b>Consumer, Cyclical (31 December 2019: US\$788,216, 7.56%)</b>		
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
	<b>Total Consumer, Cyclical</b>	<b>647,143</b>	<b>6.92</b>
	<b>Consumer, Non-cyclical (31 December 2019: US\$4,273,601, 41.01%)</b>		
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
<b>Transferable Securities admitted to an official stock exchange listing (continued)</b>			
<b>Common Stock (31 December 2019: US\$10,403,465, 99.83%) (continued)</b>			
<b>Consumer, Non-cyclical (31 December 2019: US\$4,273,601, 41.01%) (continued)</b>			
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	Viel Bio Inc	19,927	0.21
1,800	Zoetis Inc	246,672	2.64
<b>Total Consumer, Non-cyclical</b>		<b>3,514,883</b>	<b>37.60</b>
<b>Financial (31 December 2019: US\$563,110, 5.40%)</b>			
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
<b>Total Financial</b>		<b>399,019</b>	<b>4.27</b>
<b>Industrial (31 December 2019: US\$464,871, 4.46%)</b>			
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
<b>Total Industrial</b>		<b>411,656</b>	<b>4.41</b>
<b>Technology (31 December 2019: US\$1,235,242, 11.85%)</b>			
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
<b>Transferable Securities admitted to an official stock exchange listing (continued)</b>			
<b>Common Stock (31 December 2019: US\$10,403,465, 99.83%) (continued)</b>			
<b>Technology (31 December 2019: US\$1,235,242, 11.85%) (continued)</b>			
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
<b>Total Technology</b>		<b>2,420,869</b>	<b>25.90</b>
<b>Utilities (31 December 2019: US\$474,806, 4.56%)</b>			
954	Evergy Inc	56,562	0.61
1,229	Sempra Energy	144,076	1.54
<b>Total Utilities</b>		<b>200,638</b>	<b>2.15</b>
<b>Total Common Stock</b>		<b>9,336,722</b>	<b>99.89</b>
<b>Total Transferable Securities admitted to an official stock exchange listing</b>		<b>9,336,722</b>	<b>99.89</b>
<b>Total financial assets and liabilities at fair value through profit or loss</b>		<b>9,336,722</b>	<b>99.89</b>
<b>Cash at bank and at broker</b>		<b>9,617</b>	<b>0.10</b>
<b>Other Net Assets</b>		<b>769</b>	<b>0.01</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>		<b>9,347,108</b>	<b>100.00</b>

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

<b>Analysis of Total Assets</b>	<b>% of Total Assets</b>
Transferable securities admitted to an official stock exchange listing	99.84
Cash	0.10
Other Assets	0.06
<b>Total Assets</b>	<b>100.00</b>

# 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
<b>Transferable Securities admitted to an official stock exchange listing</b>			
<b>Common Stock (31 December 2019: US\$19,078,504, 100.00%)</b>			
<b>Basic Materials (31 December 2019: US\$2,095,202, 10.98%)</b>			
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
<b>Total Basic Materials</b>		<b>1,413,793</b>	<b>6.94</b>
<b>Communications (31 December 2019: US\$1,491,444, 7.82%)</b>			
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
<b>Total Communications</b>		<b>1,292,281</b>	<b>6.35</b>

# 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
<b>Transferable Securities admitted to an official stock exchange listing (continued)</b>			
<b>Common Stock (31 December 2019: US\$19,078,504, 100.00%) (continued)</b>			
<b>Consumer, Cyclical (31 December 2019: US\$2,702,313, 14.16%)</b>			
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
<b>Transferable Securities admitted to an official stock exchange listing (continued)</b>			
<b>Common Stock (31 December 2019: US\$19,078,504, 100.00%) (continued)</b>			
<b>Consumer, Cyclical (31 December 2019: US\$2,702,313, 14.16%) (continued)</b>			
2,485	Yamaha Motor Co Ltd	38,881	0.19
	<b>Total Consumer, Cyclical</b>	<b>2,316,075</b>	<b>11.37</b>
<b>Consumer, Non-cyclical (31 December 2019: US\$1,008,545, 5.29%)</b>			
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
	<b>Total Consumer, Non-cyclical</b>	<b>1,032,100</b>	<b>5.07</b>
<b>Diversified (31 December 2019: US\$299,658, 1.57%)</b>			
47,998	CK Hutchison Holdings Ltd	308,408	1.51
3,000	Swire Pacific Ltd 'A'	15,909	0.08
	<b>Total Diversified</b>	<b>324,317</b>	<b>1.59</b>
<b>Energy (31 December 2019: US\$2,915,411, 15.28%)</b>			
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
<b>Transferable Securities admitted to an official stock exchange listing (continued)</b>			
<b>Common Stock (31 December 2019: US\$19,078,504, 100.00%) (continued)</b>			
<b>Energy (31 December 2019: US\$2,915,411, 15.28%) (continued)</b>			
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
<b>Total Energy</b>		<b>2,056,723</b>	<b>10.10</b>
<b>Financial (31 December 2019: US\$6,720,269, 35.22%)</b>			
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
<b>Transferable Securities admitted to an official stock exchange listing (continued)</b>			
<b>Common Stock (31 December 2019: US\$19,078,504, 100.00%) (continued)</b>			
<b>Financial (31 December 2019: US\$6,720,269, 35.22%) (continued)</b>			
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
<b>Transferable Securities admitted to an official stock exchange listing (continued)</b>			
<b>Common Stock (31 December 2019: US\$19,078,504, 100.00%) (continued)</b>			
<b>Financial (31 December 2019: US\$6,720,269, 35.22%) (continued)</b>			
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
<b>Total Financial</b>		<b>9,274,244</b>	<b>45.55</b>

# 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
<b>Transferable Securities admitted to an official stock exchange listing (continued)</b>			
<b>Common Stock (31 December 2019: US\$19,078,504, 100.00%) (continued)</b>			
<b>Industrial (31 December 2019: US\$897,874, 4.71%)</b>			
321	3M Co	50,073	0.25
2,285	ACS Actividades de Construcción 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
<b>Total Industrial</b>		<b>1,211,686</b>	<b>5.95</b>
<b>Technology (31 December 2019: US\$435,221, 2.28%)</b>			
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
<b>Total Technology</b>		<b>763,409</b>	<b>3.75</b>
<b>Utilities (31 December 2019: US\$512,567, 2.69%)</b>			
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
<b>Transferable Securities admitted to an official stock exchange listing (continued)</b>			
<b>Common Stock (31 December 2019: US\$19,078,504, 100.00%) (continued)</b>			
<b>Utilities (31 December 2019: US\$512,567, 2.69%) (continued)</b>			
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
<b>Total Utilities</b>		<b>500,003</b>	<b>2.46</b>
<b>Total Common Stock</b>		<b>20,184,631</b>	<b>99.13</b>
<b>Total Transferable Securities admitted to an official stock exchange listing</b>		<b>20,184,631</b>	<b>99.13</b>
<b>Total financial assets and liabilities at fair value through profit or loss</b>		<b>20,184,631</b>	<b>99.13</b>
<b>Cash at bank and at broker</b>		<b>82,125</b>	<b>0.40</b>
<b>Other Net Assets</b>		<b>94,530</b>	<b>0.47</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>		<b>20,361,286</b>	<b>100.00</b>

# First Trust Global Funds plc

## SCHEDULES OF INVESTMENTS (continued)

### First Trust Global Equity Income UCITS ETF (continued)

As at 30 June 2020

<b>Country Allocation</b>	<b>% of Net Assets</b>
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
<b>Total Investments</b>	<b>99.13</b>
<b>Net Other Assets and Liabilities</b>	<b>0.87</b>
<b>Total</b>	<b>100.00</b>

	<b>% of Total Assets</b>
<b>Analysis of Total Assets</b>	
Transferable securities admitted to an official stock exchange listing	99.09
Cash	0.40
Other Assets	0.51
<b>Total Assets</b>	<b>100.00</b>

# 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
<b>Transferable Securities admitted to an official stock exchange listing</b>			
<b>Common Stock (31 December 2019: €1,286,327, 100.14%)</b>			
<b>Basic Materials (31 December 2019: €55,641, 4.33%)</b>			
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
<b>Total Basic Materials</b>		<b>120,989</b>	<b>10.34</b>
<b>Communications (31 December 2019: €80,005, 6.23%)</b>			
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
<b>Total Communications</b>		<b>162,675</b>	<b>13.90</b>
<b>Consumer, Cyclical (31 December 2019: €492,360, 38.33%)</b>			
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
<b>Total Consumer, Cyclical</b>		<b>265,454</b>	<b>22.68</b>
<b>Consumer, Non-cyclical (31 December 2019: €112,829, 8.78%)</b>			
295	Bayer AG	19,408	1.66
189	Carl Zeiss Meditec AG	16,405	1.40
655	Suedzucker AG	9,190	0.79
<b>Total Consumer, Non-cyclical</b>		<b>45,003</b>	<b>3.85</b>
<b>Financial (31 December 2019: €305,776, 23.80%)</b>			
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
<b>Total Financial</b>		<b>268,972</b>	<b>22.98</b>
<b>Industrial (31 December 2019: €71,119, 5.54%)</b>			
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
<b>Total Industrial</b>		<b>119,309</b>	<b>10.19</b>



# First Trust Global Funds plc

## SCHEDULES OF INVESTMENTS (continued)

### First Trust Germany AlphaDEX<sup>®</sup> UCITS ETF (continued)

As at 30 June 2020

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

<b>Country Allocation</b>	<b>% of Net Assets</b>
Germany	96.35
Luxembourg	3.22
<b>Total Investments</b>	<b>99.57</b>
<b>Net Other Assets and Liabilities</b>	<b>0.43</b>
<b>Total</b>	<b>100.00</b>

<b>Analysis of Total Assets</b>	<b>% of Total Assets</b>
Transferable securities admitted to an official stock exchange listing	99.52
Cash	0.37
Other Assets	0.11
<b>Total Assets</b>	<b>100.00</b>

# 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
<b>Transferable Securities admitted to an official stock exchange listing</b>			
<b>Common Stock (31 December 2019: US\$106,517,230, 99.67%)</b>			
<b>Basic Materials (31 December 2019: US\$8,045,065, 7.53%)</b>			
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
<b>Total Basic Materials</b>		<b>3,347,470</b>	<b>6.04</b>
<b>Communications (31 December 2019: US\$7,456,057, 6.98%)</b>			
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
<b>Total Communications</b>		<b>4,126,873</b>	<b>7.45</b>
<b>Consumer, Cyclical (31 December 2019: US\$15,452,405, 14.46%)</b>			
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
<b>Transferable Securities admitted to an official stock exchange listing (continued)</b>			
<b>Common Stock (31 December 2019: US\$106,517,230, 99.67%) (continued)</b>			
<b>Consumer, Cyclical (31 December 2019: US\$15,452,405, 14.46%) (continued)</b>			
2,549	Wyndham Destinations Inc	71,831	0.13
	<b>Total Consumer, Cyclical</b>	<b>7,037,778</b>	<b>12.70</b>
<b>Consumer, Non-cyclical (31 December 2019: US\$13,219,327, 12.37%)</b>			
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
	<b>Total Consumer, Non-cyclical</b>	<b>3,518,828</b>	<b>6.35</b>
<b>Energy (31 December 2019: US\$11,219,264, 10.50%)</b>			
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
	<b>Total Energy</b>	<b>5,694,510</b>	<b>10.28</b>
<b>Financial (31 December 2019: US\$37,087,856, 34.70%)</b>			
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
<b>Transferable Securities admitted to an official stock exchange listing (continued)</b>			
<b>Common Stock (31 December 2019: US\$106,517,230, 99.67%) (continued)</b>			
<b>Financial (31 December 2019: US\$37,087,856, 34.70%) (continued)</b>			
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
<b>Transferable Securities admitted to an official stock exchange listing (continued)</b>			
<b>Common Stock (31 December 2019: US\$106,517,230, 99.67%) (continued)</b>			
<b>Financial (31 December 2019: US\$37,087,856, 34.70%) (continued)</b>			
8,091	Zions Bancorp NA	275,094	0.50
	<b>Total Financial</b>	<b>24,097,272</b>	<b>43.48</b>
<b>Industrial (31 December 2019: US\$5,738,962, 5.37%)</b>			
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
	<b>Total Industrial</b>	<b>2,390,120</b>	<b>4.31</b>
<b>Technology (31 December 2019: US\$7,106,389, 6.65%)</b>			
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
	<b>Total Technology</b>	<b>4,770,329</b>	<b>8.61</b>
<b>Utilities (31 December 2019: US\$1,191,905, 1.11%)</b>			
640	NorthWestern Corp	34,893	0.06
4,814	OGE Energy Corp	146,153	0.26
2,517	UGI Corp	80,040	0.15
	<b>Total Utilities</b>	<b>261,086</b>	<b>0.47</b>
	<b>Total Common Stock</b>	<b>55,244,266</b>	<b>99.69</b>
	<b>Total Transferable Securities admitted to an official stock exchange listing</b>	<b>55,244,266</b>	<b>99.69</b>
	<b>Total financial assets and liabilities at fair value through profit or loss</b>	<b>55,244,266</b>	<b>99.69</b>
	<b>Cash at bank and at broker</b>	<b>49,753</b>	<b>0.09</b>
	<b>Other Net Assets</b>	<b>122,656</b>	<b>0.22</b>
	<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>55,416,675</b>	<b>100.00</b>
<b>Country Allocation</b>			<b>% of Net Assets</b>
	Bermuda		0.78
	Ireland		2.87
	Liberia		1.32
	Luxembourg		0.05
	Netherlands		3.17
	Panama		0.89
	United States		90.61
	<b>Total Investments</b>		<b>99.69</b>
	<b>Net Other Assets and Liabilities</b>		<b>0.31</b>
	<b>Total</b>		<b>100.00</b>

## First Trust Global Funds plc

### SCHEDULES OF INVESTMENTS (continued)

#### First Trust US Equity Income UCITS ETF (continued)

As at 30 June 2020

	<b>% of Total Assets</b>
<b>Analysis of Total Assets</b>	
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
<b>Transferable Securities admitted to an official stock exchange listing</b>			
<b>Common Stock (31 December 2019: F2,619,059, 100.04%)</b>			
<b>Basic Materials (31 December 2019: F253,604, 9.69%)</b>			
514	Clariant AG	9,565	0.82
17	EMS-Chemie Holding AG	12,478	1.07
7	Givaudan SA	24,696	2.12
<b>Total Basic Materials</b>		<b>46,739</b>	<b>4.01</b>
<b>Communications (31 December 2019: F150,448, 5.75%)</b>			
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
<b>Total Communications</b>		<b>107,473</b>	<b>9.21</b>
<b>Consumer, Cyclical (31 December 2019: F333,022, 12.72%)</b>			
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
<b>Total Consumer, Cyclical</b>		<b>63,997</b>	<b>5.49</b>
<b>Consumer, Non-cyclical (31 December 2019: F503,051, 19.21%)</b>			
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
<b>Total Consumer, Non-cyclical</b>		<b>176,934</b>	<b>15.17</b>
<b>Financial (31 December 2019: F525,874, 20.09%)</b>			
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
<b>Total Financial</b>		<b>340,616</b>	<b>29.21</b>
<b>Industrial (31 December 2019: F650,227, 24.83%)</b>			
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
<b>Total Industrial</b>		<b>302,688</b>	<b>25.95</b>

# First Trust Global Funds plc

## SCHEDULES OF INVESTMENTS (continued)

### First Trust Switzerland AlphaDEX<sup>®</sup> UCITS ETF (continued)

As at 30 June 2020

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

<b>Country Allocation</b>	<b>% of Net Assets</b>
Switzerland	99.85
<b>Total Investments</b>	<b>99.85</b>
<b>Net Other Assets and Liabilities</b>	<b>0.15</b>
<b>Total</b>	<b>100.00</b>

<b>Analysis of Total Assets</b>	<b>% of Total Assets</b>
Transferable securities admitted to an official stock exchange listing	99.80
Cash	0.20
<b>Total Assets</b>	<b>100.00</b>



# 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
<b>Transferable Securities admitted to an official stock exchange listing</b>			
<b>Common Stock (31 December 2019: US\$2,156,689, 45.43%)</b>			
<b>Energy (31 December 2019: US\$1,111,594, 23.42%)</b>			
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
<b>Total Energy</b>		<b>282,117</b>	<b>21.13</b>
<b>Utilities (31 December 2019: US\$1,045,095, 22.01%)</b>			
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
<b>Total Utilities</b>		<b>467,842</b>	<b>35.04</b>
<b>Total Common Stock</b>		<b>749,959</b>	<b>56.17</b>
<b>Exchange Traded Funds (31 December 2019: US\$300,000, 6.32%)</b>			
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
<b>Total Exchange Traded Funds</b>		<b>75,000</b>	<b>5.62</b>
<b>Treasury Notes/Bonds (31 December 2019: US\$1,502,935, 31.66%)</b>			
<b>Government (31 December 2019: US\$1,502,935, 31.66%)</b>			
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
<b>Transferable Securities admitted to an official stock exchange listing (continued)</b>			
<b>Treasury Notes/Bonds (31 December 2019: US\$1,502,935, 31.66%) (continued)</b>			
<b>Government (31 December 2019: US\$1,502,935, 31.66%) (continued)</b>			
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
<b>Total Government</b>		<b>452,501</b>	<b>33.89</b>
<b>Total Treasury Notes/Bonds</b>		<b>452,501</b>	<b>33.89</b>
<b>Total Transferable Securities admitted to an official stock exchange listing</b>		<b>1,277,460</b>	<b>95.68</b>
<b>Transferable securities dealt on another regulated market</b>			
<b>Money Market Funds (31 December 2019: US\$100,000, 2.11%)</b>			
25,000	Federated International Funds Plc - Short Term US Prime Fund	25,000	1.87
<b>Total Money Market Funds</b>		<b>25,000</b>	<b>1.87</b>
<b>Total Transferable securities dealt on another regulated market</b>		<b>25,000</b>	<b>1.87</b>
<b>Total Transferable Securities admitted to an official stock exchange listing or dealt on another regulated market</b>		<b>1,302,460</b>	<b>97.55</b>
<b>Contracts For Difference* (30 June 2020: Nil; 31 December 2019: US\$54,427, 1.15%)</b>			

**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
<b>Total unrealised gain on forward currency contracts</b>					<b>90</b>	<b>0.01</b>
<b>Total financial assets at fair value through profit or loss</b>					<b>1,302,550</b>	<b>97.56</b>
<b>Contracts For Difference* (31 December 2019: (US\$3,662), (0.08%))</b>						

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)
<b>Total unrealised loss on contracts for difference</b>			<b>(50,514)</b>	<b>(3.78)</b>
<b>Total underlying exposure on contracts for difference: (30 June 2020: US\$548,161; 31 December 2019: US\$2,373,953)</b>				

# 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)
<b>Total unrealised loss on forward currency contracts</b>					<b>(711)</b>	<b>(0.06)</b>
<b>Total underlying exposure on forward currency contracts: (30 June 2020: US\$224,557; 31 December 2019: US\$1,188,844)</b>						
<b>Total financial liabilities at fair value through profit or loss</b>					<b>(51,225)</b>	<b>(3.84)</b>
<b>Total financial assets and liabilities at fair value through profit or loss</b>					<b>1,251,325</b>	<b>93.72</b>
<b>Cash at bank and at broker</b>					<b>122,927</b>	<b>9.21</b>
<b>Other Net Liabilities</b>					<b>(39,125)</b>	<b>(2.93)</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>					<b>1,335,127</b>	<b>100.00</b>

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

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
<b>Total Assets</b>	<b>100.00</b>

\*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
<b>Transferable Securities admitted to an official stock exchange listing</b>			
<b>Common Stock (31 December 2019: US\$1,230,819, 99.65%)</b>			
<b>Basic Materials (31 December 2019: US\$53,282, 4.31%)</b>			
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
<b>Total Basic Materials</b>		<b>41,171</b>	<b>3.99</b>
<b>Communications (31 December 2019: US\$47,887, 3.88%)</b>			
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
<b>Transferable Securities admitted to an official stock exchange listing (continued)</b>			
<b>Common Stock (31 December 2019: US\$1,230,819, 99.65%) (continued)</b>			
<b>Communications (31 December 2019: US\$47,887, 3.88%) (continued)</b>			
27	Yelp Inc - Class A	624	0.06
	<b>Total Communications</b>	<b>45,389</b>	<b>4.39</b>
<b>Consumer, Cyclical (31 December 2019: US\$243,580, 19.72%)</b>			
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<sup>®</sup> UCITS ETF (continued)

As at 30 June 2020

Nominal	Security Description	Fair Value US\$	% of Net Assets
<b>Transferable Securities admitted to an official stock exchange listing (continued)</b>			
<b>Common Stock (31 December 2019: US\$1,230,819, 99.65%) (continued)</b>			
<b>Consumer, Cyclical (31 December 2019: US\$243,580, 19.72%) (continued)</b>			
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
<b>Total Consumer, Cyclical</b>		<b>217,043</b>	<b>21.01</b>
<b>Consumer, Non-cyclical (31 December 2019: US\$163,313, 13.22%)</b>			
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
<b>Transferable Securities admitted to an official stock exchange listing (continued)</b>			
<b>Common Stock (31 December 2019: US\$1,230,819, 99.65%) (continued)</b>			
<b>Consumer, Non-cyclical (31 December 2019: US\$163,313, 13.22%) (continued)</b>			
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	Halozyne 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
<b>Transferable Securities admitted to an official stock exchange listing (continued)</b>			
<b>Common Stock (31 December 2019: US\$1,230,819, 99.65%) (continued)</b>			
<b>Consumer, Non-cyclical (31 December 2019: US\$163,313, 13.22%) (continued)</b>			
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
<b>Total Consumer, Non-cyclical</b>		<b>170,649</b>	<b>16.52</b>
<b>Energy (31 December 2019: US\$94,157, 7.62%)</b>			
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<sup>®</sup> UCITS ETF (continued)

As at 30 June 2020

Nominal	Security Description	Fair Value US\$	% of Net Assets
<b>Transferable Securities admitted to an official stock exchange listing (continued)</b>			
<b>Common Stock (31 December 2019: US\$1,230,819, 99.65%) (continued)</b>			
<b>Energy (31 December 2019: US\$94,157, 7.62%) (continued)</b>			
232	Warrior Met Coal Inc	3,571	0.35
	<b>Total Energy</b>	<b>101,911</b>	<b>9.87</b>
<b>Financial (31 December 2019: US\$285,866, 23.15%)</b>			
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
<b>Transferable Securities admitted to an official stock exchange listing (continued)</b>			
<b>Common Stock (31 December 2019: US\$1,230,819, 99.65%) (continued)</b>			
<b>Financial (31 December 2019: US\$285,866, 23.15%) (continued)</b>			
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	Realogy 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
<b>Transferable Securities admitted to an official stock exchange listing (continued)</b>			
<b>Common Stock (31 December 2019: US\$1,230,819, 99.65%) (continued)</b>			
<b>Financial (31 December 2019: US\$285,866, 23.15%) (continued)</b>			
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
<b>Total Financial</b>		<b>222,824</b>	<b>21.57</b>
<b>Industrial (31 December 2019: US\$233,147, 18.88%)</b>			
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
<b>Transferable Securities admitted to an official stock exchange listing (continued)</b>			
<b>Common Stock (31 December 2019: US\$1,230,819, 99.65%) (continued)</b>			
<b>Industrial (31 December 2019: US\$233,147, 18.88%) (continued)</b>			
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
<b>Transferable Securities admitted to an official stock exchange listing (continued)</b>			
<b>Common Stock (31 December 2019: US\$1,230,819, 99.65%) (continued)</b>			
<b>Industrial (31 December 2019: US\$233,147, 18.88%) (continued)</b>			
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
<b>Total Industrial</b>		<b>137,764</b>	<b>13.34</b>
<b>Technology (31 December 2019: US\$93,105, 7.54%)</b>			
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
<b>Transferable Securities admitted to an official stock exchange listing (continued)</b>			
<b>Common Stock (31 December 2019: US\$1,230,819, 99.65%) (continued)</b>			
<b>Technology (31 December 2019: US\$93,105, 7.54%) (continued)</b>			
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
<b>Total Technology</b>		<b>85,063</b>	<b>8.23</b>
<b>Utilities (31 December 2019: US\$16,482, 1.33%)</b>			
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
<b>Total Utilities</b>		<b>9,486</b>	<b>0.92</b>
<b>Total Common Stock</b>		<b>1,031,300</b>	<b>99.84</b>
<b>Total Transferable Securities admitted to an official stock exchange listing</b>		<b>1,031,300</b>	<b>99.84</b>
<b>Total financial assets and liabilities at fair value through profit or loss</b>		<b>1,031,300</b>	<b>99.84</b>
<b>Cash at bank and at broker</b>		<b>1,493</b>	<b>0.14</b>
<b>Other Net Assets</b>		<b>110</b>	<b>0.02</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>		<b>1,032,903</b>	<b>100.00</b>

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

<b>Analysis of Total Assets</b>	<b>% of Total Assets</b>
Transferable securities admitted to an official stock exchange listing	99.78
Cash	0.14
Other Assets	0.08
<b>Total Assets</b>	<b>100.00</b>

# 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)
<b>Total unrealised loss on forward currency contracts</b>					<b>(132,336)</b>	<b>(1.49)</b>
<b>Total underlying exposure on forward currency contracts: (30 June 2020: US\$14,746,092; 31 December 2019: US\$22,345,122)</b>						
<b>Total financial liabilities at fair value through profit or loss</b>					<b>(132,336)</b>	<b>(1.49)</b>
<b>Total financial assets and liabilities at fair value through profit or loss</b>					<b>7,963,982</b>	<b>90.06</b>
<b>Cash at bank and at broker</b>					<b>821,333</b>	<b>9.29</b>
<b>Other Net Assets</b>					<b>58,332</b>	<b>0.65</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>					<b>8,843,647</b>	<b>100.00</b>

<b>Country Allocation</b>	<b>% of Net Assets</b>
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
<b>Total Investments</b>	<b>91.28</b>
<b>Financial Derivative Instruments</b>	<b>(1.22)</b>
<b>Net Other Assets and Liabilities</b>	<b>9.94</b>
<b>Total</b>	<b>100.00</b>

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

\*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
<b>Transferable Securities admitted to an official stock exchange listing</b>			
<b>Common Stock (31 December 2019: US\$34,765,971, 99.80%)</b>			
<b>Basic Materials (31 December 2019: US\$501,266, 1.44%)</b>			
12,474	BHP Group Ltd	307,639	0.90
19,841	Severstal PAO	240,639	0.70
<b>Total Basic Materials</b>		<b>548,278</b>	<b>1.60</b>
<b>Communications (31 December 2019: US\$5,015,194, 14.40%)</b>			
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
<b>Total Communications</b>		<b>5,739,114</b>	<b>16.73</b>
<b>Consumer, Cyclical (31 December 2019: US\$786,293, 2.26%)</b>			
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
<b>Total Consumer, Cyclical</b>		<b>809,709</b>	<b>2.36</b>
<b>Consumer, Non-cyclical (31 December 2019: US\$1,875,094, 5.38%)</b>			
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
<b>Total Consumer, Non-cyclical</b>		<b>2,411,876</b>	<b>7.03</b>
<b>Energy (31 December 2019: US\$325,560, 0.93%)</b>			
1,517	SK Holdings Co Ltd	367,001	1.07
<b>Total Energy</b>		<b>367,001</b>	<b>1.07</b>
<b>Financial (31 December 2019: US\$12,539,235, 35.99%)</b>			
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
<b>Transferable Securities admitted to an official stock exchange listing (continued)</b>			
<b>Common Stock (31 December 2019: US\$34,765,971, 99.80%) (continued)</b>			
<b>Financial (31 December 2019: US\$12,539,235, 35.99%) (continued)</b>			
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
<b>Total Financial</b>		<b>11,312,526</b>	<b>32.97</b>
<b>Industrial (31 December 2019: US\$762,752, 2.19%)</b>			
2,608	Airbus SE	186,065	0.54
3,250	Honeywell International Inc	469,917	1.37
<b>Total Industrial</b>		<b>655,982</b>	<b>1.91</b>
<b>Technology (31 December 2019: US\$12,247,451, 35.16%)</b>			
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
<b>Transferable Securities admitted to an official stock exchange listing (continued)</b>			
<b>Common Stock (31 December 2019: US\$34,765,971, 99.80%) (continued)</b>			
<b>Technology (31 December 2019: US\$12,247,451, 35.16%) (continued)</b>			
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
<b>Total Technology</b>		<b>11,560,717</b>	<b>33.70</b>
<b>Utilities (31 December 2019: US\$713,126, 2.05%)</b>			
11,020	Endesa SA	271,435	0.79
22,832	Iberdrola SA	264,648	0.77
5,695	Verbund AG	254,963	0.75
<b>Total Utilities</b>		<b>791,046</b>	<b>2.31</b>
<b>Total Common Stock</b>		<b>34,196,249</b>	<b>99.68</b>
<b>Total Transferable Securities admitted to an official stock exchange listing</b>		<b>34,196,249</b>	<b>99.68</b>
<b>Total financial assets and liabilities at fair value through profit or loss</b>		<b>34,196,249</b>	<b>99.68</b>
<b>Cash at bank and at broker</b>		<b>69,958</b>	<b>0.20</b>
<b>Other Net Assets</b>		<b>39,807</b>	<b>0.12</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>		<b>34,306,014</b>	<b>100.00</b>

# First Trust Global Funds plc

## SCHEDULES OF INVESTMENTS (continued)

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

As at 30 June 2020

<b>Country Allocation</b>	<b>% of Net Assets</b>
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
<b>Total Investments</b>	<b>99.68</b>
<b>Net Other Assets and Liabilities</b>	<b>0.32</b>
<b>Total</b>	<b>100.00</b>

<b>Analysis of Total Assets</b>	<b>% of Total Assets</b>
Transferable securities admitted to an official stock exchange listing	99.62
Cash	0.21
Other Assets	0.17
<b>Total Assets</b>	<b>100.00</b>

# 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
<b>Transferable Securities admitted to an official stock exchange listing</b>			
<b>Common Stock (31 December 2019: US\$10,605,387, 99.83%)</b>			
<b>Communications (31 December 2019: US\$7,128,123, 67.10%)</b>			
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
<b>Total Communications</b>		<b>11,843,977</b>	<b>66.73</b>
<b>Consumer, Non-cyclical (31 December 2019: US\$575,274, 5.41%)</b>			
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
<b>Total Consumer, Non-cyclical</b>		<b>1,453,504</b>	<b>8.19</b>
<b>Financial (30 June 2020: Nil; 31 December 2019: US\$425,008, 4.00%)</b>			
<b>Technology (31 December 2019: US\$2,476,982, 23.32%)</b>			
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
	<b>Transferable Securities admitted to an official stock exchange listing (continued)</b>		
	<b>Common Stock (31 December 2019: US\$10,605,387, 99.83%) (continued)</b>		
	<b>Technology (31 December 2019: US\$2,476,982, 23.32%) (continued)</b>		
1,087	Zoom Video Communications Inc	275,598	1.55
	<b>Total Technology</b>	<b>4,431,694</b>	<b>24.97</b>
	<b>Total Common Stock</b>	<b>17,729,175</b>	<b>99.89</b>
	<b>Total Transferable Securities admitted to an official stock exchange listing</b>	<b>17,729,175</b>	<b>99.89</b>
	<b>Total financial assets and liabilities at fair value through profit or loss</b>	<b>17,729,175</b>	<b>99.89</b>
	<b>Cash at bank and at broker</b>	<b>27,030</b>	<b>0.15</b>
	<b>Other Net Liabilities</b>	<b>(7,825)</b>	<b>(0.04)</b>
	<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>17,748,380</b>	<b>100.00</b>

<b>Country Allocation</b>	<b>% of Net Assets</b>
United States	99.89
<b>Total Investments</b>	<b>99.89</b>
<b>Net Other Assets and Liabilities</b>	<b>0.11</b>
<b>Total</b>	<b>100.00</b>

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

# 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
<b>Transferable Securities admitted to an official stock exchange listing</b>			
<b>Common Stock (31 December 2019: US\$37,776,700, 99.85%)</b>			
<b>Communications (31 December 2019: US\$10,346,416, 27.35%)</b>			
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
<b>Total Communications</b>		<b>76,109,284</b>	<b>26.57</b>
<b>Consumer, Non-cyclical (31 December 2019: US\$255,862, 0.67%)</b>			
16,839	Avalara Inc	2,241,103	0.78
<b>Total Consumer, Non-cyclical</b>		<b>2,241,103</b>	<b>0.78</b>
<b>Technology (31 December 2019: US\$27,174,422, 71.83%)</b>			
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
<b>Transferable Securities admitted to an official stock exchange listing (continued)</b>			
<b>Common Stock (31 December 2019: US\$37,776,700, 99.85%) (continued)</b>			
<b>Technology (31 December 2019: US\$27,174,422, 71.83%) (continued)</b>			
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
<b>Total Technology</b>		<b>208,208,844</b>	<b>72.68</b>
<b>Total Common Stock</b>		<b>286,559,231</b>	<b>100.03</b>
<b>Total Transferable Securities admitted to an official stock exchange listing</b>		<b>286,559,231</b>	<b>100.03</b>
<b>Total financial assets and liabilities at fair value through profit or loss</b>		<b>286,559,231</b>	<b>100.03</b>
<b>Cash at bank and at broker</b>		<b>(4,218)</b>	<b>–</b>
<b>Other Net Liabilities</b>		<b>(93,856)</b>	<b>(0.03)</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>		<b>286,461,157</b>	<b>100.00</b>

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

<b>Analysis of Total Assets</b>	<b>% of Total Assets</b>
Transferable securities admitted to an official stock exchange listing	99.99
Other Assets	0.01
<b>Total Assets</b>	<b>100.00</b>



# 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
<b>Transferable Securities admitted to an official stock exchange listing</b>			
<b>Treasury Notes/Bonds (31 December 2019: €3,900,189, 97.46%)</b>			
<b>Government (31 December 2019: €3,900,189, 97.46%)</b>			
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					Fair Value	% of Net
Security Description					€	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%)						
					Unrealised	% of Net
Currency	Purchased	Currency	Sold	Maturity Date	Gain	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%)						
				Unrealised	% of Net	
No. of	Cost	Description	Maturity	Gain	Assets	
Contracts				€		
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)
<b>Total unrealised loss on forward currency contracts</b>					<b>(25,677)</b>	<b>(0.15)</b>

**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)
<b>Total unrealised Loss on future contracts</b>				<b>(21,985)</b>	<b>(0.13)</b>

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

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

# First Trust Global Funds plc

## SCHEDULES OF INVESTMENTS (continued)

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

As at 30 June 2020

<b>Country Allocation</b>	<b>% of Net Assets</b>
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
<b>Total Investments</b>	<b>97.05</b>
<b>Financial Derivative Instruments</b>	<b>0.51</b>
<b>Net Other Assets and Liabilities</b>	<b>2.44</b>
<b>Total</b>	<b>100.00</b>

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

\* 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
<b>Transferable Securities admitted to an official stock exchange listing</b>			
<b>Common Stock</b>			
<b>Basic Materials</b>			
2,149	Newmont Corp	132,679	1.96
1,364	PPG Industries Inc	144,666	2.14
	<b>Total Basic Materials</b>	<b>277,345</b>	<b>4.10</b>
<b>Communications</b>			
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
	<b>Total Communications</b>	<b>1,185,417</b>	<b>17.55</b>
<b>Consumer, Cyclical</b>			
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
	<b>Total Consumer, Cyclical</b>	<b>650,922</b>	<b>9.64</b>
<b>Consumer, Non-cyclical</b>			
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
	<b>Total Consumer, Non-cyclical</b>	<b>2,296,757</b>	<b>34.00</b>
<b>Financial</b>			
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
	<b>Total Financial</b>	<b>524,864</b>	<b>7.77</b>
<b>Industrial</b>			
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
<b>Transferable Securities admitted to an official stock exchange listing (continued)</b>			
<b>Common Stock (continued)</b>			
<b>Industrial (continued)</b>			
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
<b>Total Industrial</b>		<b>1,047,421</b>	<b>15.51</b>
<b>Technology</b>			
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
<b>Total Technology</b>		<b>754,371</b>	<b>11.17</b>
<b>Total Common Stock</b>		<b>6,737,097</b>	<b>99.74</b>
<b>Total Transferable Securities admitted to an official stock exchange listing</b>		<b>6,737,097</b>	<b>99.74</b>
<b>Total financial assets and liabilities at fair value through profit or loss</b>		<b>6,737,097</b>	<b>99.74</b>
<b>Cash at bank and at broker</b>		<b>18,054</b>	<b>0.27</b>
<b>Other Net Liabilities</b>		<b>(248)</b>	<b>(0.01)</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>		<b>6,754,903</b>	<b>100.00</b>

<b>Country Allocation</b>	<b>% of Net Assets</b>
Ireland	4.17
Switzerland	2.24
United States	93.33
<b>Total Investments</b>	<b>99.74</b>
<b>Net Other Assets and Liabilities</b>	<b>0.26</b>
<b>Total</b>	<b>100.00</b>

<b>Analysis of Total Assets</b>	<b>% of Total Assets</b>
Transferable securities admitted to an official stock exchange listing	99.69
Cash	0.27
Other Assets	0.04
<b>Total Assets</b>	<b>100.00</b>

\* 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
<b>Transferable Securities admitted to an official stock exchange listing</b>			
<b>Common Stock</b>			
<b>Basic Materials</b>			
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
<b>Total Basic Materials</b>		<b>177,885</b>	<b>2.66</b>
<b>Communications</b>			
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
<b>Total Communications</b>		<b>353,962</b>	<b>5.29</b>
<b>Consumer, Cyclical</b>			
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
<b>Total Consumer, Cyclical</b>		<b>460,662</b>	<b>6.88</b>
<b>Consumer, Non-cyclical</b>			
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
<b>Transferable Securities admitted to an official stock exchange listing (continued)</b>			
<b>Common Stock (continued)</b>			
<b>Consumer, Non-cyclical (continued)</b>			
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
<b>Total Consumer, Non-cyclical</b>		<b>1,237,619</b>	<b>18.50</b>
<b>Energy</b>			
387	Chevron Corp	34,532	0.52
<b>Total Energy</b>		<b>34,532</b>	<b>0.52</b>
<b>Financial</b>			
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
<b>Transferable Securities admitted to an official stock exchange listing (continued)</b>			
<b>Common Stock (continued)</b>			
<b>Financial (continued)</b>			
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
<b>Total Financial</b>		<b>1,501,169</b>	<b>22.44</b>
<b>Industrial</b>			
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
<b>Total Industrial</b>		<b>1,041,232</b>	<b>15.56</b>
<b>Technology</b>			
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
<b>Transferable Securities admitted to an official stock exchange listing (continued)</b>			
<b>Common Stock (continued)</b>			
<b>Technology (continued)</b>			
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
	<b>Total Technology</b>	<b>322,280</b>	<b>4.82</b>
<b>Utilities</b>			
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	Evergy Inc	35,159	0.53
423	Eversource Energy	35,223	0.53
896	FirstEnergy Corp	34,747	0.52
935	Fortis Inc/Canada	35,605	0.53
984	Hawaiian Electric Industries Inc	35,483	0.53
409	IDACORP Inc	35,734	0.53
559	MGE Energy Inc	36,061	0.54
1,126	New Jersey Resources Corp	36,764	0.55
144	NextEra Energy Inc	34,584	0.52
1,531	NiSource Inc	34,815	0.52
638	Northwest Natural Holding Co	35,594	0.53
651	NorthWestern Corp	35,492	0.53
1,153	OGE Energy Corp	35,005	0.52
470	ONE Gas Inc	36,213	0.54
911	Otter Tail Corp	35,338	0.53
486	Pinnacle West Capital Corp	35,619	0.53
826	Portland General Electric Co	34,535	0.52
1,351	PPL Corp	34,910	0.52
723	Public Service Enterprise Group Inc	35,543	0.53
297	Sempra Energy	34,817	0.52
1,442	South Jersey Industries Inc	36,036	0.54
650	Southern Co/The (Units)	33,702	0.50
538	Spire Inc	35,352	0.53
1,112	UGI Corp	35,362	0.53
406	WEC Energy Group Inc	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
<b>Transferable Securities admitted to an official stock exchange listing (continued)</b>			
<b>Common Stock (continued)</b>			
<b>Utilities (continued)</b>			
546	Xcel Energy Inc	34,125	0.51
	<b>Total Utilities</b>	<b>1,519,047</b>	<b>22.70</b>
	<b>Total Common Stock</b>	<b>6,648,388</b>	<b>99.37</b>
	<b>Total Transferable Securities admitted to an official stock exchange listing</b>	<b>6,648,388</b>	<b>99.37</b>
	<b>Total financial assets and liabilities at fair value through profit or loss</b>	<b>6,648,388</b>	<b>99.37</b>
	<b>Cash at bank and at broker</b>	<b>34,036</b>	<b>0.51</b>
	<b>Other Net Assets</b>	<b>7,849</b>	<b>0.12</b>
	<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>6,690,273</b>	<b>100.00</b>

<b>Country Allocation</b>	<b>% of Net Assets</b>
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
<b>Total Investments</b>	<b>99.37</b>
<b>Net Other Assets and Liabilities</b>	<b>0.63</b>
<b>Total</b>	<b>100.00</b>

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

\* 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
<b>Transferable Securities admitted to an official stock exchange listing</b>			
<b>Common Stock</b>			
<b>Consumer, Non-cyclical</b>			
1,268	ACADIA Pharmaceuticals Inc	61,460	3.00
1,366	Agios 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
<b>Total Consumer, Non-cyclical</b>		<b>2,051,547</b>	<b>99.99</b>
<b>Total Common Stock</b>		<b>2,051,547</b>	<b>99.99</b>
<b>Total Transferable Securities admitted to an official stock exchange listing</b>		<b>2,051,547</b>	<b>99.99</b>
<b>Total financial assets and liabilities at fair value through profit or loss</b>		<b>2,051,547</b>	<b>99.99</b>
<b>Cash at bank and at broker</b>		<b>1,135</b>	<b>0.06</b>
<b>Other Net Liabilities</b>		<b>(996)</b>	<b>(0.05)</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>		<b>2,051,686</b>	<b>100.00</b>

## First Trust Global Funds plc

### SCHEDULES OF INVESTMENTS

#### First Trust NYSE Arca Biotechnology UCITS ETF\* (continued)

As at 30 June 2020

<b>Country Allocation</b>	<b>% of Net Assets</b>
Ireland	3.58
Netherlands	3.19
Spain	2.63
United States	90.59
<b>Total Investments</b>	<b>99.99</b>
<b>Net Other Assets and Liabilities</b>	<b>0.01</b>
<b>Total</b>	<b>100.00</b>

	<b>% of Total Assets</b>
<b>Analysis of Total Assets</b>	
Transferable securities admitted to an official stock exchange listing	99.94
Cash	0.06
<b>Total Assets</b>	<b>100.00</b>

\* 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
<b>Transferable Securities admitted to an official stock exchange listing</b>			
<b>Common Stock</b>			
<b>Communications</b>			
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
<b>Total Communications</b>		<b>6,463,916</b>	<b>33.85</b>
<b>Consumer, Non-cyclical</b>			
7,077	Booz Allen Hamilton Holding Corp - Class A	550,520	2.88
<b>Total Consumer, Non-cyclical</b>		<b>550,520</b>	<b>2.88</b>
<b>Industrial</b>			
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
<b>Total Industrial</b>		<b>1,199,083</b>	<b>6.28</b>
<b>Technology</b>			
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
	<b>Total Technology</b>	<b>10,872,663</b>	<b>56.95</b>
	<b>Total Common Stock</b>	<b>19,086,182</b>	<b>99.96</b>
	<b>Total Transferable Securities admitted to an official stock exchange listing</b>	<b>19,086,182</b>	<b>99.96</b>
	<b>Total financial assets and liabilities at fair value through profit or loss</b>	<b>19,086,182</b>	<b>99.96</b>
	Cash at bank and at broker	10,711	0.06
	Other Net Liabilities	(3,646)	(0.02)
	<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>19,093,247</b>	<b>100.00</b>

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
<b>Total Investments</b>	<b>99.96</b>
<b>Net Other Assets and Liabilities</b>	<b>0.04</b>
<b>Total</b>	<b>100.00</b>

Analysis of Total Assets	% of Total Assets
Transferable securities admitted to an official stock exchange listing	99.94
Cash	0.06
<b>Total Assets</b>	<b>100.00</b>

\* 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	Evrast 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<sup>®</sup> 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<sup>®</sup> 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<sup>®</sup> 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<sup>®</sup> 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<sup>®</sup> 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<sup>®</sup> 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<sup>®</sup> 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<sup>®</sup> 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).