

# **Annual report and audited financial statements**

iShares ETF (CH)

Umbrella Fund under Swiss Law of the “Other Funds for  
Traditional Investments” Type

# iSHARES ETF (CH)

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This annual report and audited financial statements (the "Report and Accounts") may be translated into other languages. Any such translations shall only contain the same information and have the same meaning as the German language Report and Accounts. To the extent that if there is any inconsistency between the German language Report and Accounts and the Report and Accounts in another language, the German language Report and Accounts will prevail, except to the extent (and only to the extent) that it is required by law of any jurisdiction where the shares are sold, that in an action based upon disclosure in a Report and Accounts in a language other than German, the language of the Report and Accounts on which such action is based shall prevail. Any disputes as to the terms of the Report and Accounts, regardless of the language of the Report and Accounts, shall be governed by and construed in accordance with the laws of Switzerland.

# iSHARES ETF (CH)

## GENERAL INFORMATION

### Fund Management Company

BlackRock Asset Management Schweiz AG  
Bahnhofstrasse 39  
CH-8001 Zurich

### Board of Directors<sup>1,2</sup>

Barry O'Dwyer, Chairman  
Dr. Mirjam Staub-Bisang, Vice-Chairman and Delegate  
Ellen Bakke Mawdsley  
Søren Mose

<sup>1</sup> Effective 1 January 2022, Barry O'Dwyer was nominated as Chairman of the Board of Directors.

<sup>2</sup> Effective 1 January 2022, Dr. Mirjam Staub-Bisang was nominated as Vice-Chairman and Delegate of the Board of Directors.

### Executive Committee

Dr. Mirjam Staub-Bisang, CEO  
Markus Studer, COO  
Frank Rosenschon  
Holger Schmidt  
Jasmin Djalali  
Robert Majewski  
Edward Gordon  
Serge Lauper

### Custodian Bank

State Street Bank International GmbH, Munich, Zurich Branch  
Beethovenstrasse 19  
CH-8027 Zurich

### Paying Agent (Switzerland)

State Street Bank International GmbH, Munich, Zurich Branch  
Beethovenstrasse 19  
CH-8027 Zurich

### Paying Agent and Representative (Liechtenstein)

LGT Bank AG  
Herrengasse 12  
FL-9490 Vaduz

### Auditor

Deloitte AG  
Pfingstweidstrasse 11  
CH-8005 Zurich

### Fund Administrator

State Street Bank International GmbH, Munich, Zurich Branch  
Beethovenstrasse 19  
CH-8027 Zurich

# iSHARES ETF (CH)

## GENERAL INFORMATION (continued)

### General Information

iShares ETF (CH) is an umbrella fund under Swiss law of the “Other funds for traditional investments” type which was established under the Swiss Collective Investment Schemes Act (“CISA”) as of 23rd June 2006 and is divided into the following sub-funds:

### Equity Index Exchange Traded Funds

- a) iShares SLI® ETF (CH)<sup>1</sup>
- b) iShares SMI® ETF (CH)<sup>1</sup>
- c) iShares SMIM® ETF (CH)<sup>1</sup>
- d) iShares Swiss Dividend ETF (CH)<sup>1</sup>
- e) iShares Core SPI® ETF (CH)<sup>1</sup>

### Bond Index Exchange Traded Funds

- f) iShares Swiss Domestic Government Bond 0-3 ETF (CH)<sup>1</sup>
- g) iShares Swiss Domestic Government Bond 3-7 ETF (CH)<sup>1</sup>
- h) iShares Swiss Domestic Government Bond 7-15 ETF (CH)<sup>1</sup>
- i) iShares Core CHF Corporate Bond ETF (CH)<sup>1</sup>

### Delegation and Sub-delegation of Investment Decisions

Investment decisions in respect of the following sub-funds have been delegated to BlackRock Advisors (UK) Limited, London, which has sub-delegated these investment decisions to BlackRock Asset Management Deutschland AG, Munich:

- a) iShares SLI® ETF (CH)
- b) iShares SMI® ETF (CH)
- c) iShares SMIM® ETF (CH)
- d) iShares Swiss Dividend ETF (CH)
- e) iShares Core SPI® ETF (CH)

Investment decisions in respect of the following sub-funds have been delegated to BlackRock Advisors (UK) Limited, London:

- f) iShares Swiss Domestic Government Bond 0-3 ETF (CH)
- g) iShares Swiss Domestic Government Bond 3-7 ETF (CH)
- h) iShares Swiss Domestic Government Bond 7-15 ETF (CH)
- i) iShares Core CHF Corporate Bond ETF (CH)

The precise duties involved are presented in an investment management agreement between the Fund Management Company and BlackRock Advisors (UK) Limited, London as well as a sub-investment management agreement between BlackRock Advisors (UK) Limited and BlackRock Asset Management Deutschland AG, Munich.

### Delegation of Other Specific Tasks

The Fund Management Company has delegated parts of the fund administration to State Street Bank International GmbH, Munich, Zurich Branch.

A Service Agreement between the Fund Management Company and State Street Bank International GmbH, Munich, Zurich Branch details the terms of the delegated tasks as outlined in the prospectus.

### <sup>1</sup>Disclaimer:

The Swiss Leaders Index (SLI®), Swiss Market Index (SMI®), SMI MID Index (SMIM®), and Swiss Bond Index Domestic Government (SBI® Domestic Government), SBI® Corporate Total Return, Swiss Performance Index (SPI®) and SPI® Select Dividend 20 Index (the “Indices”), are the intellectual property (including registered trademarks) of SIX Index AG, Zurich, Switzerland and/or its licensors (“Licensors”), which is used under license. iShares ETF (CH) and its sub-funds are neither sponsored nor promoted, distributed or in any other manner supported by SIX Index AG and/or its Licensors and its Licensors do not give any warranty, and exclude any liability (whether in negligence or otherwise) with respect thereto generally or specifically in relation to any errors, omissions or interruptions in the Indices or their data.

# iSHARES ETF (CH)

## GENERAL INFORMATION (continued)

### Total Expense Ratio ("TER")

Sub-fund	Unit Class	Currency	Flat fee charged to the sub-fund %	TER %	Max fee charged to the sub-fund %
iShares SLI® ETF (CH)	A	CHF	0.35	0.35	0.35
iShares SMI® ETF (CH)	A	CHF	0.35	0.35	0.35
iShares SMIM® ETF (CH)	A	CHF	0.45	0.45	0.45
iShares Swiss Dividend ETF (CH)	A	CHF	0.15	0.15	0.15
iShares Core SPI® ETF (CH)	A	CHF	0.10	0.10	0.10
iShares Swiss Domestic Government Bond 0-3 ETF (CH)	A	CHF	0.15	0.15	0.15
iShares Swiss Domestic Government Bond 3-7 ETF (CH)	A	CHF	0.15	0.15	0.15
iShares Swiss Domestic Government Bond 7-15 ETF (CH)	A	CHF	0.15	0.15	0.15
iShares Core CHF Corporate Bond ETF (CH)	A	CHF	0.15	0.15	0.15

TER describes the sum of all periodic costs and commissions that are charged to the sub-fund's assets. It is expressed retroactively as a percentage of average sub-fund assets and has been calculated in accordance with the Asset Management Association Switzerland ("AMAS") guidelines on the calculation and disclosure of the TER of collective investment schemes. Any reimbursements/commissions for client unit holdings from target funds have been credited to the sub-fund and thus reduce the TER.

# iSHARES ETF (CH)

## GENERAL INFORMATION (continued)

### Tracking error and tracking difference

Realised tracking error is the annualised standard deviation of the difference in monthly returns between a sub-fund and its benchmark index. Tracking error shows the consistency of the returns relative to the benchmark index over a defined period of time. The realised tracking error is annualised and calculated using data from the preceding 36 month observation period.

Anticipated tracking error is based on the expected volatility of differences between the returns of a fund and the returns of its benchmark index.

Tracking difference is defined as the difference in returns between a Fund and its benchmark index.

The table and the relevant footnotes also indicate the primary drivers impacting tracking difference gross of the TER, and where the realised tracking error is greater than the anticipated tracking error. Primary drivers impacting tracking difference include cash management, efficient portfolio management techniques including securities lending, transaction costs from rebalancing and currency hedging and sampling techniques. Tax may also impact tracking difference and tracking error due to withholding tax suffered by the Fund on any income received from its investments. The level and quantum of tracking difference arising due to withholding taxes depends on various factors such as any reclaims filed on behalf of the Fund with various tax authorities, any benefits obtained by the Fund under a tax treaty or any securities lending activities carried out by the Fund. Importantly, these impacts can be either positive or negative depending on the underlying circumstances.

Sub-fund	Unit Class	Primary drivers impacting tracking difference							Realised tracking error %	Maximum %	Minimum %	Average %	Other tracking difference and tracking error drivers
		Tracking difference gross of TER %	Taxes	Securities lending	Transaction costs	Optimisation							
iShares SLI® ETF (CH)	A	-			✓			0.03	0.03	0.03	0.03		
iShares SMI® ETF (CH)	A	(0.02)						0.02	0.02	0.02	0.02		
iShares SMIM® ETF (CH)	A	0.05		✓	✓			0.04	0.04	0.04	0.04		
iShares Swiss Dividend ETF (CH)	A	(0.06)			✓			0.10	0.12	0.10	0.12		
iShares Core SPI® ETF (CH)	A	0.02		✓		✓		0.03	0.03	0.03	0.03		
iShares Swiss Domestic Government Bond 0-3 ETF (CH)	A	0.02				✓		0.05	0.05	0.05	0.05		
iShares Swiss Domestic Government Bond 3-7 ETF (CH)	A	-						0.03	0.03	0.03	0.03		
iShares Swiss Domestic Government Bond 7-15 ETF (CH)	A	0.05				✓		0.04	0.04	0.04	0.04		
iShares Core CHF Corporate Bond ETF (CH)	A	0.07				✓		0.16	0.16	0.07	0.10		

# iSHARES ETF (CH)

## SUB-FUND PERFORMANCE

### Sub-fund performance with benchmark

Sub-fund	Unit Class	Currency	Inception Date	1 January 2022 - 31 May 2022		1 June 2021 - 31 May 2022		1 June 2020 - 31 May 2021	
				Fund %	Benchmark %	Fund %	Benchmark %	Fund %	Benchmark %
iShares SLI® ETF (CH)	A	CHF	Jun-07	(10.25)	(10.12)	(0.15)	0.20	30.31	30.76
iShares SMI® ETF (CH)	A	CHF	Oct-99	(7.50)	(7.36)	4.70	5.07	18.65	19.05
iShares SMIM® ETF (CH)	A	CHF	Dec-04	(16.39)	(16.24)	(11.81)	(11.41)	35.09	35.66
iShares Swiss Dividend ETF (CH)	A	CHF	Apr-14	(4.32)	(4.23)	5.64	5.85	29.49	29.60
iShares Core SPI® ETF (CH)	A	CHF	Apr-14	(9.30)	(9.28)	1.62	1.70	19.66	19.79
iShares Swiss Domestic Government Bond 0-3 ETF (CH)	A	CHF	Jul-09	(1.00)	(0.93)	(1.69)	(1.56)	(0.72)	(0.55)
iShares Swiss Domestic Government Bond 3-7 ETF (CH)	A	CHF	Nov-03	(3.50)	(3.42)	(4.22)	(4.07)	(1.19)	(1.02)
iShares Swiss Domestic Government Bond 7-15 ETF (CH)	A	CHF	Nov-03	(8.99)	(8.93)	(8.83)	(8.73)	(3.09)	(2.90)
iShares Core CHF Corporate Bond ETF (CH)	A	CHF	Jan-14	(6.62)	(6.60)	(6.97)	(6.89)	2.31	2.47

Sub-fund	Unit Class	Currency	Inception Date	1 January 2021 - 31 December 2021		1 January 2020 - 31 December 2020		1 January 2019 - 31 December 2019	
				Fund %	Benchmark %	Fund %	Benchmark %	Fund %	Benchmark %
iShares SLI® ETF (CH)	A	CHF	Jun-07	25.68	26.15	6.20	6.62	29.60	30.05
iShares SMI® ETF (CH)	A	CHF	Oct-99	23.30	23.74	4.01	4.35	29.70	30.16
iShares SMIM® ETF (CH)	A	CHF	Dec-04	21.80	22.35	5.21	5.72	34.40	35.00
iShares Swiss Dividend ETF (CH)	A	CHF	Apr-14	23.89	24.12	4.08	4.26	33.65	34.03
iShares Core SPI® ETF (CH)	A	CHF	Apr-14	23.26	23.38	3.71	3.82	30.48	30.59
iShares Swiss Domestic Government Bond 0-3 ETF (CH)	A	CHF	Jul-09	(1.13)	(0.98)	(0.85)	(0.71)	(1.18)	(1.01)
iShares Swiss Domestic Government Bond 3-7 ETF (CH)	A	CHF	Nov-03	(2.05)	(1.91)	(0.45)	(0.28)	(0.54)	(0.39)

# iSHARES ETF (CH)

## SUB-FUND PERFORMANCE (continued)

### Sub-fund performance with benchmark (continued)

Sub-fund	Unit Class	Currency	Inception Date	1 January 2021 - 31 December 2021		1 January 2020- 31 December 2020		1 January 2019- 31 December 2019	
				Fund %	Benchmark %	Fund %	Benchmark %	Fund %	Benchmark %
iShares Swiss Domestic Government Bond 7-15 ETF (CH)	A	CHF	Nov-03	(3.35)	(3.18)	0.57	0.71	2.60	2.77
iShares Core CHF Corporate Bond ETF (CH)	A	CHF	Jan-14	(0.48)	(0.35)	0.29	0.40	2.69	2.73

Sub-fund performance is shown net of TER.

Sub-fund performance at the unit class level is based on officially published net asset value ("NAV") which in turn are based on stock exchange closing prices at the end of the month in question.

Historical performance is not an indicator of current or future performance. The performance data given does not take into account commissions and costs incurred in the purchase or redemption of fund units.

Performance has been calculated in accordance with the AMAS guidelines on the calculation and publication of performance data of collective investment schemes.

### Sub-fund respective benchmark

The respective benchmarks are listed in the table below:

Sub-fund	Benchmark
iShares SLI® ETF (CH)	Swiss Leader Index (SLI®)
iShares SMI® ETF (CH)	Swiss Market Index (SMI®)
iShares SMIM® ETF (CH)	SMI MID Index (SMIM®)
iShares Swiss Dividend ETF (CH)	SPI® Select Dividend 20 Index
iShares Core SPI® ETF (CH)	Swiss Performance Index (SPI®)
iShares Swiss Domestic Government Bond 0-3 ETF (CH)	SBI® Domestic Government Mid Price 1M-3Y Total Return
iShares Swiss Domestic Government Bond 3-7 ETF (CH)	SBI® Domestic Government Mid Price 3-7 Total Return
iShares Swiss Domestic Government Bond 7-15 ETF (CH)	SBI® Domestic Government Mid Price 7-15 Total Return
iShares Core CHF Corporate Bond ETF (CH)	SBI® Corporate Total Return



# iSHARES ETF (CH)

## GOVERNANCE

Report of the audit company

As collective investment scheme regulatory auditors, we have audited the financial statements of the investment fund iShares ETF (CH), umbrella fund, with the sub-funds:

- iShares SLI® ETF (CH)
- iShares SMI® ETF (CH)
- iShares SMIM® ETF (CH)
- iShares Swiss Dividend ETF (CH)
- iShares Core SPI® ETF (CH)
- iShares Swiss Domestic Government Bond 0-3 ETF (CH)
- iShares Swiss Domestic Government Bond 3-7 ETF (CH)
- iShares Swiss Domestic Government Bond 7-15 ETF (CH)
- iShares Core CHF Corporate Bond ETF (CH)

which comprise the statement of net assets and the profit and loss account, the statement of the appropriation of net income and the disclosure of the total costs as well as the supplemental disclosures in accordance with article 89 paragraph 1 lit. b–h of the Swiss Collective Investment Schemes Act (CISA) for the year ended 31 May 2022.

### Responsibility of the Fund Management Company's Board of Directors

The Board of Directors of the Fund Management Company is responsible for the preparation of these financial statements in accordance with the requirements of Swiss Collective Investment Schemes Act, the related ordinances as well as the investment fund agreement and the prospectus. This responsibility includes designing, implementing and maintaining an internal control system relevant to the preparation of financial statements that are free from material misstatement, whether due to fraud or error. The Board of Directors of the Fund Management Company is further responsible for selecting and applying appropriate accounting policies and making accounting estimates that are reasonable in the circumstances.

### Responsibility of the audit company for collective investment schemes

Our responsibility is to express an opinion on these financial statements based on our audit. We conducted our audit in accordance with Swiss law and Swiss Auditing Standards. Those standards require that we plan and perform the audit to obtain reasonable assurance whether the financial statements are free from material misstatement.

An audit involves performing procedures to obtain audit evidence about the amounts and disclosures in the financial statements. The procedures selected depend on the auditor's judgment, including the assessment of the risks of material misstatement of the financial statements, whether due to fraud or error. In making those risk assessments, the auditor considers the internal control system relevant to the entity's preparation of

the financial statements in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the entity's internal control system. An audit also includes evaluating the appropriateness of the accounting policies used and the reasonableness of accounting estimates made, as well as evaluating the overall presentation of the financial statements. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion.

### Opinion

In our opinion, the financial statements for the year ended 31 May 2022, comply with the Swiss Collective Investment Schemes Act, the related ordinances as well as the investment fund agreement and the prospectus.

### Report on Other Legal Requirements

We confirm that we meet the legal requirements on licensing according to the Auditor Oversight Act (AOA) and article 127 CISA as well as on independence (article 11 AOA) and that there are no circumstances incompatible with our independence.

### Deloitte AG

Alexander Kosovan  
Licensed Audit Expert  
Auditor in Charge

Deborah Caldwell  
Licensed Audit Expert

Zurich, 26 September 2022

This report is an English translation of the original German version. In case of discrepancies the original version takes precedence.

# iSHARES ETF (CH)

## STATEMENT OF NET ASSETS

As at 31 May 2022 and 31 May 2021

	iShares SLI® ETF (CH)		iShares SMI® ETF (CH)		iShares SMIM® ETF (CH)	
	31 May 2022 CHF	31 May 2021 CHF	31 May 2022 CHF	31 May 2021 CHF	31 May 2022 CHF	31 May 2021 CHF
Due from banks, including fiduciary deposits with third-party banks, broken down into:						
- Sight deposits	1,940,457	2,131,791	3,356,487	5,476,848	4,933,644	2,280,189
Securities, including those on loan and under repurchase agreements, broken down into:						
- Shares and other equity securities and rights	464,777,165	418,073,084	2,072,051,759	2,011,086,753	1,082,849,371	1,391,387,043
Derivative financial instruments	(206,250)	215,178	(844,823)	925,075	(247,110)	386,441
Other assets	4,506,342	3,398,198	27,732,037	19,110,658	8,968,197	7,451,911
<b>Total sub-fund assets, less</b>	<b>471,017,714</b>	<b>423,818,251</b>	<b>2,102,295,460</b>	<b>2,036,599,334</b>	<b>1,096,504,102</b>	<b>1,401,505,584</b>
Other liabilities	139,744	124,225	6,695,577	597,742	3,708,625	515,721
<b>Net sub-fund assets</b>	<b>470,877,970</b>	<b>423,694,026</b>	<b>2,095,599,883</b>	<b>2,036,001,592</b>	<b>1,092,795,477</b>	<b>1,400,989,863</b>

# iSHARES ETF (CH)

STATEMENT OF NET ASSETS (continued)  
As at 31 May 2022 and 31 May 2021

	iShares Swiss Dividend ETF (CH)		iShares Core SPI® ETF (CH)		iShares Swiss Domestic Government Bond 0-3 ETF (CH)	
	31 May 2022 CHF	31 May 2021 CHF	31 May 2022 CHF	31 May 2021 CHF	31 May 2022 CHF	31 May 2021 CHF
Due from banks, including fiduciary deposits with third-party banks, broken down into:						
- Sight deposits	2,862,177	4,634,246	5,222,858	4,221,174	57,485	51,549
Securities, including those on loan and under repurchase agreements, broken down into:						
- Shares and other equity securities and rights	1,463,059,066	1,152,076,543	2,380,936,660	2,121,091,614	-	-
- Bonds, convertible bonds, warrant bonds and other debt securities and rights	-	-	-	-	62,303,252	56,662,803
Derivative financial instruments	(860,545)	715,749	(1,105,027)	520,002	-	-
Other assets	17,780,865	12,675,938	21,643,615	17,578,905	1,228,239	26,394,782
<b>Total sub-fund assets, less</b>	<b>1,482,841,563</b>	<b>1,170,102,476</b>	<b>2,406,698,106</b>	<b>2,143,411,695</b>	<b>63,588,976</b>	<b>83,109,134</b>
Other liabilities	189,815	147,679	1,322,728	182,851	8,276	25,112,166
<b>Net sub-fund assets</b>	<b>1,482,651,748</b>	<b>1,169,954,797</b>	<b>2,405,375,378</b>	<b>2,143,228,844</b>	<b>63,580,700</b>	<b>57,996,968</b>

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# iSHARES ETF (CH)

STATEMENT OF NET ASSETS (continued)  
As at 31 May 2022 and 31 May 2021

	iShares Swiss Domestic Government Bond 3-7 ETF (CH)		iShares Swiss Domestic Government Bond 7-15 ETF (CH)		iShares Core CHF Corporate Bond ETF (CH)	
	31 May 2022 CHF	31 May 2021 CHF	31 May 2022 CHF	31 May 2021 CHF	31 May 2022 CHF	31 May 2021 CHF
Due from banks, including fiduciary deposits with third-party banks, broken down into:						
- Sight deposits	1,962,644	200,491	187,041	174,629	10,803,789	511,687
Securities, including those on loan and under repurchase agreements, broken down into:						
- Bonds, convertible bonds, warrant bonds and other debt securities and rights	278,727,280	106,070,651	188,719,799	181,951,006	1,411,597,642	1,519,070,608
Other assets	3,921,483	1,364,603	3,505,843	2,265,862	16,576,169	22,776,125
<b>Total sub-fund assets, less</b>	<b>284,611,407</b>	<b>107,635,745</b>	<b>192,412,683</b>	<b>184,391,497</b>	<b>1,438,977,600</b>	<b>1,542,358,420</b>
Loans	-	-	-	-	22	-
Other liabilities	1,520,067	144,810	1,779,815	436,961	24,559,292	17,708,222
<b>Net sub-fund assets</b>	<b>283,091,340</b>	<b>107,490,935</b>	<b>190,632,868</b>	<b>183,954,536</b>	<b>1,414,418,286</b>	<b>1,524,650,198</b>

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## iSHARES ETF (CH)

### CHANGES IN THE FUND'S NET ASSETS

For the financial year ended 31 May 2022 and 31 May 2021

	iShares SLI® ETF (CH)		iShares SMI® ETF (CH)		iShares SMIM® ETF (CH)	
	31 May 2022 CHF	31 May 2021 CHF	31 May 2022 CHF	31 May 2021 CHF	31 May 2022 CHF	31 May 2021 CHF
<b>Sub-fund's net assets at the beginning of the financial year</b>	423,694,026	359,294,655	2,036,001,592	1,917,847,745	1,400,989,863	1,098,502,518
Return of capital distribution	(1,786,590)	(1,129,119)	(4,308,080)	(4,782,580)	(8,610,081)	(3,639,996)
Ordinary distribution/ Applied income tax on accumulation	(1,027,289)	-	(2,651,126)	(3,678,908)	(1,786,998)	(1,902,725)
Interim distributions	(8,803,986)	(7,444,503)	(44,251,408)	(44,414,736)	(13,305,847)	(14,095,302)
Issue of units	67,118,803	8,702,973	247,583,327	92,352,120	23,425,465	31,705,455
Redemption of units	(4,727,621)	(38,245,062)	(234,016,241)	(262,263,822)	(158,706,633)	(79,952,086)
Total net income	(3,589,373)	102,515,082	97,241,819	340,941,773	(149,210,292)	370,371,999
<b>Sub-fund's net assets at the end of the financial year</b>	<b>470,877,970</b>	<b>423,694,026</b>	<b>2,095,599,883</b>	<b>2,036,001,592</b>	<b>1,092,795,477</b>	<b>1,400,989,863</b>

	iShares Swiss Dividend ETF (CH)		iShares Core SPI® ETF (CH)		iShares Swiss Domestic Government Bond 0-3 ETF (CH)	
	31 May 2022 CHF	31 May 2021 CHF	31 May 2022 CHF	31 May 2021 CHF	31 May 2022 CHF	31 May 2021 CHF
<b>Sub-fund's net assets at the beginning of the financial year</b>	1,169,954,797	726,244,833	2,143,228,844	1,554,211,135	57,996,968	67,074,387
Return of capital distribution	(495,000)	(3,795,000)	(5,319,000)	(3,295,500)	-	-
Ordinary distribution/ Applied income tax on accumulation	(3,135,000)	(1,897,500)	-	(4,563,000)	(816,000)	(646,000)
Interim distributions	(41,049,500)	(32,263,500)	(54,070,500)	(48,537,000)	(855,000)	(822,500)
Issue of units	447,331,975	296,443,213	588,048,825	450,861,593	22,123,871	8,891,035
Redemption of units	(156,794,858)	(56,552,364)	(300,619,827)	(140,235,902)	(13,897,328)	(16,012,342)
Total net income	66,839,334	241,775,115	34,107,036	334,787,518	(971,811)	(487,612)
<b>Sub-fund's net assets at the end of the financial year</b>	<b>1,482,651,748</b>	<b>1,169,954,797</b>	<b>2,405,375,378</b>	<b>2,143,228,844</b>	<b>63,580,700</b>	<b>57,996,968</b>

# iSHARES ETF (CH)

## CHANGES IN THE FUND'S NET ASSETS (continued)

For the financial year ended 31 May 2022 and 31 May 2021

	iShares Swiss Domestic Government Bond 3-7 ETF (CH)		iShares Swiss Domestic Government Bond 7-15 ETF (CH)		iShares Core CHF Corporate Bond ETF (CH)	
	31 May 2022 CHF	31 May 2021 CHF	31 May 2022 CHF	31 May 2021 CHF	31 May 2022 CHF	31 May 2021 CHF
<b>Sub-fund's net assets at the beginning of the financial year</b>	107,490,935	125,145,031	183,954,536	195,991,480	1,524,650,198	1,311,397,398
Ordinary distribution/ Applied income tax on accumulation	(821,500)	(855,000)	(1,312,000)	(1,749,000)	(4,801,790)	(4,938,318)
Interim distributions	(1,365,000)	(756,000)	(1,110,000)	(1,395,000)	(4,618,891)	(5,188,218)
Issue of units	200,743,524	18,828,922	50,705,185	49,397,885	287,569,890	289,627,008
Redemption of units	(18,062,657)	(33,434,473)	(22,007,971)	(52,446,647)	(277,834,008)	(99,376,800)
Total net income	(4,893,962)	(1,437,545)	(19,596,882)	(5,844,182)	(110,547,113)	33,129,128
<b>Sub-fund's net assets at the end of the financial year</b>	<b>283,091,340</b>	<b>107,490,935</b>	<b>190,632,868</b>	<b>183,954,536</b>	<b>1,414,418,286</b>	<b>1,524,650,198</b>

# iSHARES ETF (CH)

## CHANGES IN NUMBER OF UNITS OUTSTANDING

For the financial year ended 31 May 2022 and 31 May 2021

	iShares SLI® ETF (CH) Unit Class - A		iShares SMI® ETF (CH) Unit Class - A		iShares SMIM® ETF (CH) Unit Class - A	
	31 May 2022	31 May 2021	31 May 2022	31 May 2021	31 May 2022	31 May 2021
	No. of Units	No. of Units	No. of Units	No. of Units	No. of Units	No. of Units
Number at the beginning of the financial year	2,133,238	2,308,238	17,194,538	18,719,538	4,061,359	4,236,359
Number of units issued	325,000	50,000	2,000,000	850,000	75,000	100,000
Number of units redeemed	(25,000)	(225,000)	(1,875,000)	(2,375,000)	(475,000)	(275,000)
<b>Number at the end of the financial year</b>	<b>2,433,238</b>	<b>2,133,238</b>	<b>17,319,538</b>	<b>17,194,538</b>	<b>3,661,359</b>	<b>4,061,359</b>

	iShares Swiss Dividend ETF (CH) Unit Class - A		iShares Core SPI® ETF (CH) Unit Class - A		iShares Swiss Domestic Government Bond 0-3 ETF (CH) Unit Class - A	
	31 May 2022	31 May 2021	31 May 2022	31 May 2021	31 May 2022	31 May 2021
	No. of Units	No. of Units	No. of Units	No. of Units	No. of Units	No. of Units
Number at the beginning of the financial year	7,875,000	6,100,000	14,850,000	12,525,000	825,000	925,000
Number of units issued	2,850,000	2,200,000	3,900,000	3,375,000	325,000	125,000
Number of units redeemed	(975,000)	(425,000)	(1,950,000)	(1,050,000)	(204,920)	(225,000)
<b>Number at the end of the financial year</b>	<b>9,750,000</b>	<b>7,875,000</b>	<b>16,800,000</b>	<b>14,850,000</b>	<b>945,080</b>	<b>825,000</b>

	iShares Swiss Domestic Government Bond 3-7 ETF (CH) Unit Class - A		iShares Swiss Domestic Government Bond 7-15 ETF (CH) Unit Class - A		iShares Core CHF Corporate Bond ETF (CH) Unit Class - A	
	31 May 2022	31 May 2021	31 May 2022	31 May 2021	31 May 2022	31 May 2021
	No. of Units	No. of Units	No. of Units	No. of Units	No. of Units	No. of Units
Number at the beginning of the financial year	1,300,000	1,475,000	1,625,000	1,650,000	15,290,966	13,364,466
Number of units issued	2,564,920	225,000	450,000	425,000	2,919,000	2,926,500
Number of units redeemed	(225,880)	(400,000)	(204,640)	(450,000)	(2,875,000)	(1,000,000)
<b>Number at the end of the financial year</b>	<b>3,639,040</b>	<b>1,300,000</b>	<b>1,870,360</b>	<b>1,625,000</b>	<b>15,334,966</b>	<b>15,290,966</b>

# iSHARES ETF (CH)

## NET ASSETS ATTRIBUTABLE TO REDEEMABLE UNITHOLDERS

For the financial year ended 31 May 2022

	iShares SLI® ETF (CH)	iShares SMI® ETF (CH)	iShares SMIM® ETF (CH)	iShares Swiss Dividend ETF (CH)	iShares Core SPI® ETF (CH)	iShares Swiss Domestic Government Bond 0-3 ETF (CH)
<b>Net asset value</b>	<b>CHF</b>	<b>CHF</b>	<b>CHF</b>	<b>CHF</b>	<b>CHF</b>	<b>CHF</b>
As at 31 May 2022	470,877,970	2,095,599,883	1,092,795,477	1,482,651,748	2,405,375,378	63,580,700
As at 31 May 2021	423,694,026	2,036,001,592	1,400,989,863	1,169,954,797	2,143,228,844	57,996,968
As at 31 May 2020	359,294,655	1,917,847,745	1,098,502,518	726,244,833	1,554,211,135	67,074,387
<b>Units in Issue</b>	<b>No. of Units</b>	<b>No. of Units</b>	<b>No. of Units</b>	<b>No. of Units</b>	<b>No. of Units</b>	<b>No. of Units</b>
As at 31 May 2022	2,433,238	17,319,538	3,661,359	9,750,000	16,800,000	945,080
As at 31 May 2021	2,133,238	17,194,538	4,061,359	7,875,000	14,850,000	825,000
As at 31 May 2020	2,308,238	18,719,538	4,236,359	6,100,000	12,525,000	925,000
<b>Net asset value per unit</b>	<b>CHF</b>	<b>CHF</b>	<b>CHF</b>	<b>CHF</b>	<b>CHF</b>	<b>CHF</b>
As at 31 May 2022	193.52	121.00	298.47	152.07	143.18	67.28
As at 31 May 2021	198.62	118.41	344.96	148.57	144.33	70.30
As at 31 May 2020	155.66	102.45	259.30	119.06	124.09	72.51

	iShares Swiss Domestic Government Bond 3-7 ETF (CH)	iShares Swiss Domestic Government Bond 7-15 ETF (CH)	iShares Core CHF Corporate Bond ETF (CH)
<b>Net asset value</b>	<b>CHF</b>	<b>CHF</b>	<b>CHF</b>
As at 31 May 2022	283,091,340	190,632,868	1,414,418,286
As at 31 May 2021	107,490,935	183,954,536	1,524,650,198
As at 31 May 2020	125,145,031	195,991,480	1,311,397,398
<b>Units in Issue</b>	<b>No. of Units</b>	<b>No. of Units</b>	<b>No. of Units</b>
As at 31 May 2022	3,639,040	1,870,360	15,334,966
As at 31 May 2021	1,300,000	1,625,000	15,290,966
As at 31 May 2020	1,475,000	1,650,000	13,364,466
<b>Net asset value per unit</b>	<b>CHF</b>	<b>CHF</b>	<b>CHF</b>
As at 31 May 2022	77.79	101.92	92.23
As at 31 May 2021	82.69	113.20	99.71
As at 31 May 2020	84.84	118.78	98.13



# iSHARES ETF (CH)

## PROFIT AND LOSS ACCOUNT

For the financial year ended 31 May 2022 and 31 May 2021

	iShares SLI® ETF (CH)		iShares SMI® ETF (CH)		iShares SMIM® ETF (CH)	
	31 May 2022 CHF	31 May 2021 CHF	31 May 2022 CHF	31 May 2021 CHF	31 May 2022 CHF	31 May 2021 CHF
Income from bank assets	7	-	50	-	434	-
Income from securities lending	24,500	30,267	73,706	117,674	121,494	153,150
Income from securities broken down by:						
- Shares and other equity securities and rights, including income from bonus shares	11,959,040	9,702,367	54,259,865	54,014,539	20,991,132	21,248,987
Other income	-	16	-	-	-	170
Current net income paid in on issued units	(17,458)	540	(233,165)	(31,595)	(9,055)	17,440
<b>Total income less:</b>	<b>11,966,089</b>	<b>9,733,190</b>	<b>54,100,456</b>	<b>54,100,618</b>	<b>21,104,005</b>	<b>21,419,747</b>
Interest paid	-	31	168	268	778	177
Negative interest	6,147	6,500	22,904	29,440	12,919	18,810
Remunerations to the following in accordance with the fund regulations:						
- The Fund Management Company	1,686,795	1,359,681	7,367,881	6,950,957	5,978,760	5,455,761
Current net income paid out on redeemed units	(7,235)	16,633	(128,045)	(63,940)	(141,127)	52,793
<b>Net profit/(loss)</b>	<b>10,280,382</b>	<b>8,350,345</b>	<b>46,837,548</b>	<b>47,183,893</b>	<b>15,252,675</b>	<b>15,892,206</b>
Realised capital gains and losses	21,593,738	14,847,226	89,911,994	79,106,330	135,159,020	86,878,232
<b>Realised net profit/(loss)</b>	<b>31,874,120</b>	<b>23,197,571</b>	<b>136,749,542</b>	<b>126,290,223</b>	<b>150,411,695</b>	<b>102,770,438</b>
Unrealised capital gains and losses	(35,463,493)	79,317,511	(39,507,723)	214,651,550	(299,621,987)	267,601,561
<b>Total net profit/(loss)</b>	<b>(3,589,373)</b>	<b>102,515,082</b>	<b>97,241,819</b>	<b>340,941,773</b>	<b>(149,210,292)</b>	<b>370,371,999</b>

# iSHARES ETF (CH)

## PROFIT AND LOSS ACCOUNT (continued)

For the financial year ended 31 May 2022 and 31 May 2021

	iShares Swiss Dividend ETF (CH)		iShares Core SPI® ETF (CH)		iShares Swiss Domestic Government Bond 0-3 ETF (CH)	
	31 May 2022 CHF	31 May 2021 CHF	31 May 2022 CHF	31 May 2021 CHF	31 May 2022 CHF	31 May 2021 CHF
Income from bank assets	26	-	36	-	-	-
Income from securities lending	53,125	89,033	299,659	273,980	-	-
Income from securities broken down by:						
- Bonds, convertible bonds, warrant bonds and other debt securities and rights	-	-	-	-	1,673,521	1,740,479
- Shares and other equity securities and rights, including income from bonus shares	45,812,995	36,204,273	59,700,613	49,993,611	-	-
Other income	-	3,470	-	95	-	-
Current net income paid in on issued units	3,115	374,240	277,807	373,883	229,165	61,918
<b>Total income less:</b>	<b>45,869,261</b>	<b>36,671,016</b>	<b>60,278,115</b>	<b>50,641,569</b>	<b>1,902,686</b>	<b>1,802,397</b>
Interest paid	4,579	115	52	49	122	-
Negative interest	4,218	25,041	33,213	30,473	1,235	1,035
Remunerations to the following in accordance with the fund regulations:						
- The Fund Management Company	2,085,910	1,374,653	2,400,143	1,800,309	92,370	93,642
Current net income paid out on redeemed units	(107,070)	101,878	136,440	84,000	136,396	101,330
<b>Net profit/(loss)</b>	<b>43,881,624</b>	<b>35,169,329</b>	<b>57,708,267</b>	<b>48,726,738</b>	<b>1,672,563</b>	<b>1,606,390</b>
Realised capital gains and losses	52,028,359	155,369,529	82,682,232	34,242,826	(1,231,206)	(1,430,722)
<b>Realised net profit/(loss)</b>	<b>95,909,983</b>	<b>190,538,858</b>	<b>140,390,499</b>	<b>82,969,564</b>	<b>441,357</b>	<b>175,668</b>
Unrealised capital gains and losses	(29,070,649)	51,236,257	(106,283,463)	251,817,954	(1,413,168)	(663,280)
<b>Total net profit/(loss)</b>	<b>66,839,334</b>	<b>241,775,115</b>	<b>34,107,036</b>	<b>334,787,518</b>	<b>(971,811)</b>	<b>(487,612)</b>

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# iSHARES ETF (CH)

## PROFIT AND LOSS ACCOUNT (continued)

For the financial year ended 31 May 2022 and 31 May 2021

	iShares Swiss Domestic Government Bond 3-7 ETF (CH)		iShares Swiss Domestic Government Bond 7-15 ETF (CH)		iShares Core CHF Corporate Bond ETF (CH)	
	31 May 2022 CHF	31 May 2021 CHF	31 May 2022 CHF	31 May 2021 CHF	31 May 2022 CHF	31 May 2021 CHF
Income from bank assets	-	-	-	-	-	-
Income from securities lending	-	-	-	-	-	-
Income from securities broken down by:						
- Bonds, convertible bonds, warrant bonds and other debt securities and rights	3,130,834	1,819,861	2,452,109	3,090,902	10,670,616	11,498,517
Other income	-	-	-	-	-	14,365
Current net income paid in on issued units	1,692,241	89,237	133,148	214,292	485,315	476,062
<b>Total income less:</b>	<b>4,823,075</b>	<b>1,909,098</b>	<b>2,585,257</b>	<b>3,305,194</b>	<b>11,155,931</b>	<b>11,988,944</b>
Interest paid	-	-	1,219	27	37	-
Negative interest	2,987	1,559	1,950	3,202	32,493	31,706
Remunerations to the following in accordance with the fund regulations:						
- The Fund Management Company	208,047	177,366	301,972	286,875	2,383,200	2,219,823
Current net income paid out on redeemed units	127,055	175,900	85,135	292,640	305,190	155,300
<b>Net profit/(loss)</b>	<b>4,484,986</b>	<b>1,554,273</b>	<b>2,194,981</b>	<b>2,722,450</b>	<b>8,435,011</b>	<b>9,582,115</b>
Realised capital gains and losses	(1,332,756)	(2,561,298)	(2,351,560)	(6,398,911)	(27,380,355)	(3,944,408)
<b>Realised net profit/(loss)</b>	<b>3,152,230</b>	<b>(1,007,025)</b>	<b>(156,579)</b>	<b>(3,676,461)</b>	<b>(18,945,344)</b>	<b>5,637,707</b>
Unrealised capital gains and losses	(8,046,192)	(430,520)	(19,440,303)	(2,167,721)	(91,601,769)	27,491,421
<b>Total net profit/(loss)</b>	<b>(4,893,962)</b>	<b>(1,437,545)</b>	<b>(19,596,882)</b>	<b>(5,844,182)</b>	<b>(110,547,113)</b>	<b>33,129,128</b>

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# iSHARES ETF (CH)

## APPROPRIATION OF NET INCOME

For the financial year ended 31 May 2022 and 31 May 2021

	iShares SLI® ETF (CH) Unit Class - A		iShares SMI® ETF (CH) Unit Class - A		iShares SMIM® ETF (CH) Unit Class - A	
	31 May 2022 CHF	31 May 2021 CHF	31 May 2022 CHF	31 May 2021 CHF	31 May 2022 CHF	31 May 2021 CHF
Balance at the beginning of the financial year	950,497	87,320	226,366	208,335	75,505	65,599
Net income for the financial year	10,280,382	8,350,345	46,837,548	47,183,893	15,252,675	15,892,206
Capital gains generated during the financial year intended for distribution	1,605,937	1,706,590	4,849,471	4,470,580	3,807,813	8,610,081
<b>Total available for distribution</b>	<b>12,836,816</b>	<b>10,144,255</b>	<b>51,913,385</b>	<b>51,862,808</b>	<b>19,135,993</b>	<b>24,567,886</b>
Interim distribution during the financial year	8,803,986	7,444,503	44,251,408	44,414,736	13,305,847	14,095,302
Net income earmarked for distribution	1,508,608	42,665	2,771,126	2,751,126	1,977,134	1,786,998
Return of capital distribution from capital gains during the financial year	1,605,937	1,706,590	4,849,471	4,470,580	3,807,813	8,610,081
<b>Balance at the end of the financial year</b>	<b>918,285</b>	<b>950,497</b>	<b>41,380</b>	<b>226,366</b>	<b>45,199</b>	<b>75,505</b>
<b>Ordinary distribution per unit</b>						
Gross	0.62	0.02	0.16	0.16	0.54	0.44
Swiss withholding tax (35%)	(0.22)	(0.01)	(0.06)	(0.06)	(0.19)	(0.15)
<b>Net distribution from net income</b>	<b>0.40</b>	<b>0.01</b>	<b>0.10</b>	<b>0.10</b>	<b>0.35</b>	<b>0.29</b>
<b>Return of capital gains per unit</b>						
Gross	0.66	0.80	0.28	0.26	1.04	2.12
<b>Net distribution from capital gains</b>	<b>0.66</b>	<b>0.80</b>	<b>0.28</b>	<b>0.26</b>	<b>1.04</b>	<b>2.12</b>

## iSHARES ETF (CH)

### APPROPRIATION OF NET INCOME (continued)

For the financial year ended 31 May 2022 and 31 May 2021

	iShares Swiss Dividend ETF (CH) Unit Class - A		iShares Core SPI® ETF (CH) Unit Class - A		iShares Swiss Domestic Government Bond 0-3 ETF (CH) Unit Class - A	
	31 May 2022 CHF	31 May 2021 CHF	31 May 2022 CHF	31 May 2021 CHF	31 May 2022 CHF	31 May 2021 CHF
Balance at the beginning of the financial year	5,084	91,755	301,573	111,835	6,015	14,125
Net income for the financial year	43,881,624	35,169,329	57,708,267	48,726,738	1,672,563	1,606,390
Capital gains generated during the financial year intended for distribution	1,950,000	472,500	5,376,000	5,346,000	-	-
<b>Total available for distribution</b>	<b>45,836,708</b>	<b>35,733,584</b>	<b>63,385,840</b>	<b>54,184,573</b>	<b>1,678,578</b>	<b>1,620,515</b>
Interim distribution during the financial year	41,049,500	32,263,500	54,070,500	48,537,000	855,000	822,500
Net income earmarked for distribution	2,730,000	2,992,500	3,696,000	-	812,769	792,000
Return of capital distribution from capital gains during the financial year	1,950,000	472,500	5,376,000	5,346,000	-	-
<b>Balance at the end of the financial year</b>	<b>107,208</b>	<b>5,084</b>	<b>243,340</b>	<b>301,573</b>	<b>10,809</b>	<b>6,015</b>
<b>Ordinary distribution per unit</b>						
Gross	0.28	0.38	0.22	-	0.86	0.96
Swiss withholding tax (35%)	(0.10)	(0.13)	(0.08)	-	(0.30)	(0.34)
<b>Net distribution from net income</b>	<b>0.18</b>	<b>0.25</b>	<b>0.14</b>	<b>-</b>	<b>0.56</b>	<b>0.62</b>
<b>Return of capital gains per unit</b>						
Gross	0.20	0.06	0.32	0.36	-	-
<b>Net distribution from capital gains</b>	<b>0.20</b>	<b>0.06</b>	<b>0.32</b>	<b>0.36</b>	<b>-</b>	<b>-</b>

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## iSHARES ETF (CH)

### APPROPRIATION OF NET INCOME (continued)

For the financial year ended 31 May 2022 and 31 May 2021

	iShares Swiss Domestic Government Bond 3-7 ETF (CH) Unit Class - A		iShares Swiss Domestic Government Bond 7-15 ETF (CH) Unit Class - A		iShares Core CHF Corporate Bond ETF (CH) Unit Class - A	
	31 May 2022 CHF	31 May 2021 CHF	31 May 2022 CHF	31 May 2021 CHF	31 May 2022 CHF	31 May 2021 CHF
Balance at the beginning of the financial year	15,757	23,484	18,248	23,298	1,222	194,615
Net income for the financial year	4,484,986	1,554,273	2,194,981	2,722,450	8,435,011	9,582,115
<b>Total available for distribution</b>	<b>4,500,743</b>	<b>1,577,757</b>	<b>2,213,229</b>	<b>2,745,748</b>	<b>8,436,233</b>	<b>9,776,730</b>
Interim distribution during the financial year	1,365,000	756,000	1,110,000	1,395,000	4,618,891	5,188,218
Net income earmarked for distribution	3,129,574	806,000	1,084,809	1,332,500	3,680,392	4,587,290
<b>Balance at the end of the financial year</b>	<b>6,169</b>	<b>15,757</b>	<b>18,420</b>	<b>18,248</b>	<b>136,950</b>	<b>1,222</b>
<b>Ordinary distribution per unit</b>						
Gross	0.86	0.62	0.58	0.82	0.24	0.30
Swiss withholding tax (35%)	(0.30)	(0.22)	(0.20)	(0.29)	(0.08)	(0.11)
<b>Net distribution from net income</b>	<b>0.56</b>	<b>0.40</b>	<b>0.38</b>	<b>0.53</b>	<b>0.16</b>	<b>0.19</b>

# iSHARES ETF (CH)

## NOTES TO THE ANNUAL REPORT

For the financial year ended 31 May 2022 and 31 May 2021

### 1. SALES RESTRICTIONS UNITED STATES OF AMERICA (“USA”)

Units of the sub-funds may not be offered, sold or delivered within the United States (“US”). Units of this collective investment scheme may not be offered, sold or delivered to citizens and/or residents of the United States of America and/or persons or entities whose income and/or revenue, irrespective of source, is subject to US income tax, including those deemed to be US persons under Regulation S of the US Securities Act of 1933 and/or the US Commodity Exchange Act, as amended.

### 2. INFORMATION RELATING TO THE ASSET MANAGEMENT ASSOCIATION SWITZERLAND (“AMAS”) TRANSPARENCY PROVISIONS

The Fund Management Company and its agents do not pay any retrocessions to third parties mandated to promote the sale of their collective investment schemes. In respect of the sale of collective investment schemes, the Fund Management Company and its agents do not pay any rebates to reduce the fees or costs incurred by the investor and charged to the sub-fund.

### 3. SOFT COMMISSIONS

The Fund Management Company has not entered into any commission sharing agreements or agreements in respect of “soft commissions”.

### 4. VALUATION OF THE FUND’S ASSETS AND ITS UNITS

a) The NAV of each sub-fund is calculated in Swiss francs at the market value as of the end of the financial period and for each day on which units are issued or redeemed. The sub-fund’s assets will not be calculated on days when the stock exchanges/markets in the main investment countries of the sub-fund concerned are closed (e.g. bank and stock exchange holidays).

b) Securities traded on a stock exchange or another regulated market open to the public shall be valued at the closing prices of the main market on the order day. Other investments or investments for which no current market value is available shall be valued at the price which would probably be obtained in a diligent sale at the time of the valuation. In such cases, the Fund Management Company shall use appropriate and recognised valuation models and principles to determine the market value.

c) The NAV of a unit of a sub-fund is determined by the market value of that sub-fund’s assets, minus all that sub-fund’s liabilities, divided by the number of units of that sub-fund in issue. It will be rounded to four places after the decimal point of the unit of account.

### 5. VALUATION OF INVESTMENTS

	Level 1	Level 2	Level 3	Total
<b>iShares SLI® ETF (CH)</b>	<b>CHF</b>	<b>CHF</b>	<b>CHF</b>	<b>CHF</b>
Securities, including those on loan and under repurchase agreements, broken down into:				
- Shares and other equity securities and rights	464,777,165	-	-	464,777,165
Derivative financial instruments	(206,250)	-	-	(206,250)
<b>Total</b>	<b>464,570,915</b>	<b>-</b>	<b>-</b>	<b>464,570,915</b>

	Level 1	Level 2	Level 3	Total
<b>iShares SMI® ETF (CH)</b>	<b>CHF</b>	<b>CHF</b>	<b>CHF</b>	<b>CHF</b>
Securities, including those on loan and under repurchase agreements, broken down into:				
- Shares and other equity securities and rights	2,072,051,759	-	-	2,072,051,759
Derivative financial instruments	(844,823)	-	-	(844,823)
<b>Total</b>	<b>2,071,206,936</b>	<b>-</b>	<b>-</b>	<b>2,071,206,936</b>

	Level 1	Level 2	Level 3	Total
<b>iShares SMIM® ETF (CH)</b>	<b>CHF</b>	<b>CHF</b>	<b>CHF</b>	<b>CHF</b>
Securities, including those on loan and under repurchase agreements, broken down into:				
- Shares and other equity securities and rights	1,082,849,371	-	-	1,082,849,371
Derivative financial instruments	(247,110)	-	-	(247,110)
<b>Total</b>	<b>1,082,602,261</b>	<b>-</b>	<b>-</b>	<b>1,082,602,261</b>

# iSHARES ETF (CH)

## NOTES TO THE ANNUAL REPORT (continued)

For the financial year ended 31 May 2022 and 31 May 2021

### 5. VALUATION OF INVESTMENTS (continued)

	Level 1	Level 2	Level 3	Total
<b>iShares Swiss Dividend ETF (CH)</b>	<b>CHF</b>	<b>CHF</b>	<b>CHF</b>	<b>CHF</b>
Securities, including those on loan and under repurchase agreements, broken down into:				
- Shares and other equity securities and rights	1,463,059,066	-	-	1,463,059,066
Derivative financial instruments	(860,545)	-	-	(860,545)
<b>Total</b>	<b>1,462,198,521</b>	<b>-</b>	<b>-</b>	<b>1,462,198,521</b>

	Level 1	Level 2	Level 3	Total
<b>iShares Core SPI® ETF (CH)</b>	<b>CHF</b>	<b>CHF</b>	<b>CHF</b>	<b>CHF</b>
Securities, including those on loan and under repurchase agreements, broken down into:				
- Shares and other equity securities and rights	2,380,936,660	-	-	2,380,936,660
Derivative financial instruments	(1,105,027)	-	-	(1,105,027)
<b>Total</b>	<b>2,379,831,633</b>	<b>-</b>	<b>-</b>	<b>2,379,831,633</b>

	Level 1	Level 2	Level 3	Total
<b>iShares Swiss Domestic Government Bond 0-3 ETF (CH)</b>	<b>CHF</b>	<b>CHF</b>	<b>CHF</b>	<b>CHF</b>
Securities, including those on loan and under repurchase agreements, broken down into:				
- Bonds, convertible bonds, warrant bonds and other debt securities and rights	-	62,303,252	-	62,303,252
<b>Total</b>	<b>-</b>	<b>62,303,252</b>	<b>-</b>	<b>62,303,252</b>

	Level 1	Level 2	Level 3	Total
<b>iShares Swiss Domestic Government Bond 3-7 ETF (CH)</b>	<b>CHF</b>	<b>CHF</b>	<b>CHF</b>	<b>CHF</b>
Securities, including those on loan and under repurchase agreements, broken down into:				
- Bonds, convertible bonds, warrant bonds and other debt securities and rights	-	278,727,280	-	278,727,280
<b>Total</b>	<b>-</b>	<b>278,727,280</b>	<b>-</b>	<b>278,727,280</b>

	Level 1	Level 2	Level 3	Total
<b>iShares Swiss Domestic Government Bond 7-15 ETF (CH)</b>	<b>CHF</b>	<b>CHF</b>	<b>CHF</b>	<b>CHF</b>
Securities, including those on loan and under repurchase agreements, broken down into:				
- Bonds, convertible bonds, warrant bonds and other debt securities and rights	-	188,719,799	-	188,719,799
<b>Total</b>	<b>-</b>	<b>188,719,799</b>	<b>-</b>	<b>188,719,799</b>

	Level 1	Level 2	Level 3	Total
<b>iShares Core CHF Corporate Bond ETF (CH)</b>	<b>CHF</b>	<b>CHF</b>	<b>CHF</b>	<b>CHF</b>
Securities, including those on loan and under repurchase agreements, broken down into:				
- Bonds, convertible bonds, warrant bonds and other debt securities and rights	-	1,411,597,642	-	1,411,597,642
<b>Total</b>	<b>-</b>	<b>1,411,597,642</b>	<b>-</b>	<b>1,411,597,642</b>

In accordance with Article 84 paragraph 2 Ordinance of the Swiss Financial Market Supervisory Authority ("FINMA") on Collective Investment Schemes, the investments of the sub-funds are to be summarised in a table according to the following three valuation categories:



# iSHARES ETF (CH)

## NOTES TO THE ANNUAL REPORT (continued)

For the financial year ended 31 May 2022 and 31 May 2021

### 5. VALUATION OF INVESTMENTS (continued)

Level 1 – trading of investments listed in a stock exchange or in another regulated market open to the public and valued according to the prices in the primary market;

Level 2 – investments that are not priced according to level 1 whose value is based on market-observed parameters;

Level 3 – investments whose value cannot be based on market-observed parameters and are valued with suitable valuation models taking account of the current market circumstances.

The determination of what constitutes market-observed parameters requires significant judgement by the Fund Management Company taking into consideration factors specific to the asset or liability.

The Fund Management Company considers prices in the primary market to be market data that is readily available, regularly distributed or updated, reliable and verifiable, not proprietary, and provided by independent sources that are actively involved in the relevant market.

### 6. OFF-BALANCE-SHEET BUSINESS

#### a) Securities Lending

The security lending agent appointed pursuant to the securities lending agreement is BlackRock Advisors (UK) Limited. The sub-funds benefit from a borrower default indemnity provided by BlackRock, Inc. The indemnity allows for full replacement of securities loaned. BlackRock, Inc. bears all operational costs directly related to securities loan transactions as well as the cost of indemnification against borrower default. During the year the sub-funds engaged in securities lending. The sub-fund receives either cash collateral or securities as collateral, as determined, for a value in excess of the market value of the securities loaned.

Securities lending income is split between the sub-fund and the securities lending agent in a ratio of 62.5:37.5 in favor of the sub-fund, with all operational costs borne out of the securities lending agents share.

The securities lending borrowers that received securities on loan during the year included: Citigroup Global Market Limited, Goldman Sachs International, HSBC Bank plc, Macquarie Bank Limited, Société Générale Paris Branch, Barclays Capital Securities Limited, BNP Paribas Arbitrage, Credit Suisse AG Dublin Branch, Credit Suisse International, JP Morgan Securities plc, UBS AG. The collateral administrators are Bank of New York Europe and JP Morgan Chase Bank.

# iSHARES ETF (CH)

## NOTES TO THE ANNUAL REPORT (continued)

For the financial year ended 31 May 2022 and 31 May 2021

### 6. OFF-BALANCE-SHEET BUSINESS (continued)

#### a) Securities Lending (continued)

The following table details the value of securities on loan as the percentage of lendable assets, as the percentage of the NAV, and the income from securities lending for the period ended 31 May 2022. The total value of the lendable assets is equal to the aggregate value of the securities eligible for the securities lending program. This excludes any assets held by the sub-funds that are not considered lendable due to any market, regulatory, investment or other restrictions.

#### Securities Lending

Sub-fund	Currency	Securities on Loan		Income from securities lending
		% of lendable assets	% of NAV	
iShares SLI® ETF (CH)	CHF	4.45	4.39	24,500
iShares SMI® ETF (CH)	CHF	3.63	3.59	73,706
iShares SMIM® ETF (CH)	CHF	12.25	12.13	121,494
iShares Swiss Dividend ETF (CH)	CHF	2.25	2.22	53,125
iShares Core SPI® ETF (CH)	CHF	7.55	7.47	299,659

Sub-fund	Currency	31 May 2022		31 May 2021	
		Value of securities on loan	Value of collateral received	Value of securities on loan	Value of collateral received
iShares SLI® ETF (CH)	CHF	20,690,891	21,991,518	33,862,951	35,974,576
iShares SMI® ETF (CH)	CHF	75,163,546	84,211,273	66,216,723	71,914,904
iShares SMIM® ETF (CH)	CHF	132,597,016	146,509,076	73,187,059	78,559,540
iShares Swiss Dividend ETF (CH)	CHF	32,901,760	36,486,994	76,948,578	82,402,910
iShares Core SPI® ETF (CH)	CHF	179,728,457	202,439,728	186,920,805	206,512,521

#### Collateral

Collateral type and quality	More than 365 days	Maturity tenor	
		Open	Total
<b>iShares SLI® ETF (CH)</b>	<b>CHF</b>	<b>CHF</b>	<b>CHF</b>
<b>Fixed Income</b>			
Investment Grade	15,588,149	-	15,588,149
<b>Equities</b>			
Recognised equity index	-	6,403,369	6,403,369
<b>Total</b>	<b>15,588,149</b>	<b>6,403,369</b>	<b>21,991,518</b>

Collateral type and quality	More than 365 days	Maturity tenor	
		Open	Total
<b>iShares SMI® ETF (CH)</b>	<b>CHF</b>	<b>CHF</b>	<b>CHF</b>
<b>Fixed Income</b>			
Investment Grade	5,846,321	-	5,846,321
<b>Equities</b>			
Recognised equity index	-	78,364,952	78,364,952
<b>Total</b>	<b>5,846,321</b>	<b>78,364,952</b>	<b>84,211,273</b>

# iSHARES ETF (CH)

## NOTES TO THE ANNUAL REPORT (continued)

For the financial year ended 31 May 2022 and 31 May 2021

### 6. OFF-BALANCE-SHEET BUSINESS (continued)

#### a) Securities Lending (continued)

##### Collateral

Collateral type and quality	Maturity tenor		Total
	More than 365 days	Open	
<b>iShares SMIM® ETF (CH)</b>	<b>CHF</b>	<b>CHF</b>	<b>CHF</b>
<b>Fixed Income</b>			
Investment Grade	22,585,800	-	22,585,800
<b>Equities</b>			
Recognised equity index	-	123,888,727	123,888,727
<b>Cash</b>	-	34,549	34,549
<b>Total</b>	<b>22,585,800</b>	<b>123,923,276</b>	<b>146,509,076</b>

Collateral type and quality	Maturity tenor		Total
	More than 365 days	Open	
<b>iShares Swiss Dividend ETF (CH)</b>	<b>CHF</b>	<b>CHF</b>	<b>CHF</b>
<b>Fixed Income</b>			
Investment Grade	2,317,197	-	2,317,197
<b>Equities</b>			
Recognised equity index	-	34,169,797	34,169,797
<b>Total</b>	<b>2,317,197</b>	<b>34,169,797</b>	<b>36,486,994</b>

Collateral type and quality	Maturity tenor		Total
	More than 365 days	Open	
<b>iShares Core SPI® ETF (CH)</b>	<b>CHF</b>	<b>CHF</b>	<b>CHF</b>
<b>Fixed Income</b>			
Investment Grade	25,301,571	-	25,301,571
<b>Equities</b>			
Recognised equity index	-	177,129,114	177,129,114
<b>Cash</b>	-	9,043	9,043
<b>Total</b>	<b>25,301,571</b>	<b>177,138,157</b>	<b>202,439,728</b>

#### b) Derivative risk exposure

Sub-fund	31 May 2022		31 May 2021	
	Equivalent underlying value sub-fund currency	As a % of the net sub-fund assets	Equivalent underlying value sub-fund currency	As a % of the net sub-fund assets
<b>iShares SLI® ETF (CH)</b>				
- Total exposure-increasing positions	6,027,000	1.28	5,575,680	1.32
<b>iShares SMI® ETF (CH)</b>				
- Total exposure-increasing positions	22,293,850	1.06	24,772,321	1.22
<b>iShares SMIM® ETF (CH)</b>				
- Total exposure-increasing positions	9,735,038	0.89	9,346,126	0.67

# iSHARES ETF (CH)

## NOTES TO THE ANNUAL REPORT (continued)

For the financial year ended 31 May 2022 and 31 May 2021

### 6. OFF-BALANCE-SHEET BUSINESS (continued)

#### b) Derivative risk exposure (continued)

Sub-fund	31 May 2022		31 May 2021	
	Equivalent underlying value sub-fund currency	As a % of the net sub-fund assets	Equivalent underlying value sub-fund currency	As a % of the net sub-fund assets
<b>iShares Swiss Dividend ETF (CH)</b>				
- Total exposure-increasing positions	19,391,005	1.31	17,656,320	1.51
<b>iShares Core SPI® ETF (CH)</b>				
- Total exposure-increasing positions	24,267,784	1.01	21,363,286	1.00

### 7. PROSPECTUS / FUND CONTRACT CHANGES

#### January 2022

In December 2021, FINMA has acknowledged the changes to the prospectus with integrated fund contract notified by the Fund Management Company and the Custodian bank. The below amendments entered into force as of 1st of January 2022:

- Annual update.
- Additional disclosure in accordance with the EU Sustainable Finance Disclosure Regulation ("SFDR") for sub-funds with no sustainability characteristics.

For details on this and other changes, please refer to the respective prospectus with integrated fund contract dated January 2022.

#### March 2022

On 17th of February 2022, FINMA has approved the changes to the prospectus with integrated fund contract notified by the Fund Management Company and the Custodian bank. The below amendments entered into force as of 1st of March 2022:

- Name change of the sub-fund "iShares Swiss Domestic Government Bond 1-3 ETF (CH)" to "iShares Swiss Domestic Government Bond 0-3 ETF (CH)".
- Name change of the index "SBI Domestic Government Mid Price 1-3 Total Return" to "SBI® Domestic Government Mid Price 1M-3Y Total Return".

For details on this and other changes, please refer to the respective prospectus with integrated fund contract dated March 2022.

### 8. SIGNIFICANT EVENTS DURING THE REPORTING YEAR

Effective 1 January 2022, David Blumer resigned as a member of the Board of Directors.

Effective 1 January 2022, Barry O'Dwyer was nominated as Chairman of the Board of Directors.

Effective 1 January 2022, Dr. Mirjam Staub-Bisang was nominated as Vice-Chairman and Delegate of the Board of Directors.

#### Outbreak of COVID-19

The coronavirus outbreak has had a profound impact on all aspects of society in recent years. While there is a growing consensus in developed economies that the worst of the impact is now over, there is an expectation that travel restrictions, enhanced health screenings at ports of entry and elsewhere, disruption of and delays in healthcare service preparation and delivery, cancellations, supply chain disruptions, and lower consumer demand will create ongoing challenges. While widescale vaccination programmes are now in place in many countries and are having a positive effect, the impact of COVID-19 continues to adversely affect the economies of many nations across the globe and this impact may be greater where vaccination rates are lower, such as in certain emerging markets. Although it is difficult to make timing predictions, it is expected that the economic effects of COVID-19 will continue to be felt for a period after the virus itself has moved from being pandemic to endemic in nature, and this in turn may continue to impact investments held by each Entity.

#### Russia-Ukraine conflict

Certain financial markets have fallen towards the end of the financial year due primarily to geo-political tensions arising from Russia's incursion into Ukraine and the impact of the subsequent range of sanctions, regulations and other measures. The Management Company and the Investment Manager continue to monitor investment performance in line with the Fund's investment objectives.

# iSHARES ETF (CH)

## NOTES TO THE ANNUAL REPORT (continued)

For the financial year ended 31 May 2022 and 31 May 2021

### 9. SUBSEQUENT EVENTS

#### June 2022

On 28 June 2022 FINMA approved the changes to the prospectus and fund contract notified by the Fund Management Company and the Custodian bank. The below amendments entered into force on 28 June 2022:

a) alignment with the newest AMAS templates, which address regulatory changes imposed by the Financial Service Act, the Financial Institutions Act and the revised Collective Investment Schemes Act.

For details on this and other changes, please refer to the respective prospectus with integrated fund contract dated June 2022.

### 10. DISTRIBUTIONS PAID TO THE UNITHOLDERS

Sub-fund	Unit Class	Type	Ex-Date	Currency	Gross Amount per Unit
iShares SLI® ETF (CH)	A	Capital	20 July 2021	CHF	0.80
iShares SLI® ETF (CH)	A	Income	20 July 2021	CHF	0.46
iShares SLI® ETF (CH)	A	Income	8 March 2022	CHF	0.78
iShares SLI® ETF (CH)	A	Income	17 March 2022	CHF	0.46
iShares SLI® ETF (CH)	A	Income	28 March 2022	CHF	0.10
iShares SLI® ETF (CH)	A	Income	8 April 2022	CHF	1.02
iShares SLI® ETF (CH)	A	Income	11 April 2022	CHF	0.40
iShares SLI® ETF (CH)	A	Income	19 April 2022	CHF	0.88
<b>Total</b>				<b>CHF</b>	<b>4.90</b>
iShares SMI® ETF (CH)	A	Capital	20 July 2021	CHF	0.26
iShares SMI® ETF (CH)	A	Income	20 July 2021	CHF	0.16
iShares SMI® ETF (CH)	A	Income	8 March 2022	CHF	0.76
iShares SMI® ETF (CH)	A	Income	17 March 2022	CHF	0.56
iShares SMI® ETF (CH)	A	Income	28 March 2022	CHF	0.18
iShares SMI® ETF (CH)	A	Income	8 April 2022	CHF	0.22
iShares SMI® ETF (CH)	A	Income	11 April 2022	CHF	0.52
iShares SMI® ETF (CH)	A	Income	19 April 2022	CHF	0.34
<b>Total</b>				<b>CHF</b>	<b>3.00</b>
iShares SMIM® ETF (CH)	A	Capital	20 July 2021	CHF	2.12
iShares SMIM® ETF (CH)	A	Income	20 July 2021	CHF	0.44
iShares SMIM® ETF (CH)	A	Income	14 April 2022	CHF	1.04
iShares SMIM® ETF (CH)	A	Income	3 May 2022	CHF	1.74
iShares SMIM® ETF (CH)	A	Income	5 May 2022	CHF	0.86
<b>Total</b>				<b>CHF</b>	<b>6.20</b>
iShares Swiss Dividend ETF (CH)	A	Capital	20 July 2021	CHF	0.06
iShares Swiss Dividend ETF (CH)	A	Income	20 July 2021	CHF	0.38
iShares Swiss Dividend ETF (CH)	A	Income	8 March 2022	CHF	0.98
iShares Swiss Dividend ETF (CH)	A	Income	17 March 2022	CHF	0.44
iShares Swiss Dividend ETF (CH)	A	Income	28 March 2022	CHF	0.62
iShares Swiss Dividend ETF (CH)	A	Income	8 April 2022	CHF	1.32
iShares Swiss Dividend ETF (CH)	A	Income	11 April 2022	CHF	0.56
iShares Swiss Dividend ETF (CH)	A	Income	18 May 2022	CHF	0.54
<b>Total</b>				<b>CHF</b>	<b>4.90</b>
iShares Core SPI® ETF (CH)	A	Capital	20 July 2021	CHF	0.36

## iSHARES ETF (CH)

### NOTES TO THE ANNUAL REPORT (continued)

For the financial year ended 31 May 2022 and 31 May 2021

#### 10. DISTRIBUTIONS PAID TO THE UNITHOLDERS (continued)

Sub-fund	Unit Class	Type	Ex-Date	Currency	Gross Amount per Unit
iShares Core SPI® ETF (CH)	A	Income	8 March 2022	CHF	0.72
iShares Core SPI® ETF (CH)	A	Income	17 March 2022	CHF	0.58
iShares Core SPI® ETF (CH)	A	Income	8 April 2022	CHF	0.62
iShares Core SPI® ETF (CH)	A	Income	11 April 2022	CHF	0.72
iShares Core SPI® ETF (CH)	A	Income	3 May 2022	CHF	0.56
<b>Total</b>				<b>CHF</b>	<b>3.56</b>
iShares Swiss Domestic Government Bond 0-3 ETF (CH)	A	Income	20 July 2021	CHF	0.96
iShares Swiss Domestic Government Bond 0-3 ETF (CH)	A	Income	18 January 2022	CHF	0.90
<b>Total</b>				<b>CHF</b>	<b>1.86</b>
iShares Swiss Domestic Government Bond 3-7 ETF (CH)	A	Income	20 July 2021	CHF	0.62
iShares Swiss Domestic Government Bond 3-7 ETF (CH)	A	Income	18 January 2022	CHF	0.84
<b>Total</b>				<b>CHF</b>	<b>1.46</b>
iShares Swiss Domestic Government Bond 7-15 ETF (CH)	A	Income	20 July 2021	CHF	0.82
iShares Swiss Domestic Government Bond 7-15 ETF (CH)	A	Income	18 January 2022	CHF	0.60
<b>Total</b>				<b>CHF</b>	<b>1.42</b>
iShares Core CHF Corporate Bond ETF (CH)	A	Income	20 July 2021	CHF	0.30
iShares Core CHF Corporate Bond ETF (CH)	A	Income	18 January 2022	CHF	0.26
<b>Total</b>				<b>CHF</b>	<b>0.56</b>

#### 11. EXCHANGE RATES

Exchange rates as at		31 May 2022	31 May 2021
CHF1=	EUR	0.973855	0.909430
	GBP	0.827773	0.782212
	USD	1.043242	1.111914

#### 12. REGULATION UNDER THE ALTERNATIVE INVESTMENT FUND MANAGERS DIRECTIVE

The Alternative Investment Fund Managers Directive (the "Directive") imposes detailed and prescriptive obligations on fund managers established in the European Union (the "EU"). These do not currently apply to managers established outside of the EU, such as BlackRock Asset Management Schweiz AG (the "Company"). Rather, non-EU managers are only required to comply with certain disclosure, reporting and transparency obligations of the Directive if such managers market a fund to EU investors.

The Company has registered the iShares ETF (CH) (the "Fund") to be marketed in Liechtenstein.

#### 13. REPORT ON REMUNERATION (UNAUDITED)

The Company is required under the Directive to make quantitative disclosures of remuneration. These disclosures are made in line with BlackRock's interpretation of currently available regulatory guidance on quantitative remuneration disclosures. As market or regulatory practice develops BlackRock may consider it appropriate to make changes to the way in which quantitative remuneration disclosures are calculated. Where such changes are made, this may result in disclosures in relation to a fund not being comparable to the disclosures made in the prior year, or in relation to other BlackRock fund disclosures in that same year.

# iSHARES ETF (CH)

## NOTES TO THE ANNUAL REPORT (continued)

For the financial year ended 31 May 2022 and 31 May 2021

### 13. REPORT ON REMUNERATION (UNAUDITED) (continued)

Disclosures are provided in relation to (a) the staff of the Company; (b) staff who are senior management; and (c) staff who have the ability to materially affect the risk profile of the Fund.

All individuals included in the aggregated figures disclosed are rewarded in line with BlackRock's remuneration policy for their responsibilities across the relevant BlackRock business area. As all individuals have a number of areas of responsibilities, only the portion of remuneration for those individuals' services attributable to the Fund is included in the aggregate figures disclosed.

BlackRock has a clear and well-defined pay-for-performance philosophy, and compensation programmes which support that philosophy.

BlackRock operates a total compensation model for remuneration which includes a base salary, which is contractual, and a discretionary bonus scheme. Although all employees are eligible to receive a discretionary bonus, there is no contractual obligation to make a discretionary bonus award to any employees. For senior management, a significant percentage of variable remuneration is deferred over time. All employees are subject to a claw-back policy.

Remuneration decisions for employees are made once annually in January following the end of the performance year, based on BlackRock's full-year financial results and other non-financial goals and objectives. Alongside financial performance, individual total compensation is also based on strategic and operating results and other considerations such as management and leadership capabilities.

No set formulas are established and no fixed benchmarks are used in determining annual incentive awards.

Annual incentive awards are paid from a bonus pool which is reviewed throughout the year by the Management Development and Compensation Committee ("MDCC") (which is the global, independent remuneration committee for BlackRock, Inc), taking into account both actual and projected financial information together with information provided by the Enterprise Risk and Regulatory Compliance departments in relation to any activities, incidents or events that warrant consideration in making compensation decisions. Individuals are not involved in setting their own remuneration.

Each of the control functions (Enterprise Risk, Legal & Compliance, and Internal Audit) each have their own organisational structures which are independent of the business units. Functional bonus pools for those control functions are determined with reference to the performance of each individual function and the remuneration of the senior members of control functions is directly overseen by BlackRock's independent remuneration committee.

Members of staff and senior management of the Company typically provide both AIFMD and non-AIFMD related services in respect of multiple funds, clients and functions of the Company and across the broader BlackRock group. Therefore, the figures disclosed are a sum of each individual's portion of remuneration attributable to the Fund according to an objective apportionment methodology which acknowledges the multiple-service nature of the Company. Accordingly the figures are not representative of any individual's actual remuneration or their remuneration structure.

The amount of the total remuneration awarded by the Company to its staff which has been attributed to the Fund in respect of the Company's financial year ending 31 December 2021 is CHF 12.74m. This figure is comprised of fixed remuneration of CHF 6.17m and variable remuneration of CHF 6.57m. There were a total of 125 beneficiaries of the remuneration described above.

The amount of the aggregate remuneration awarded by the Company, which has been attributed to the Fund in respect of the Company's financial year ending 31 December 2021, to its senior management was CHF 0.76m, and to members of its staff whose actions have a material impact on the risk profile of the Fund was CHF 0.68m.

# iSHARES ETF (CH)

## COMPOSITION OF PORTFOLIO AND CHANGES IN HOLDINGS

### iSHARES SLI® ETF (CH)

For the financial year ended 31 May 2022

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2022 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Securities traded on an official stock exchange</b>						
<b>Shares</b>						
<b>Pharmaceuticals</b>						
Novartis AG RegS	455,024	185,090	103,571	536,543	46,604,125	9.89
Roche Holding AG	115,955	20,099	18,153	117,901	38,482,886	8.17
Vifor Pharma AG	-	27,922	27,922	-	-	0.00
Vifor Pharma AG	-	10,160	10,160	-	-	0.00
					<b>85,087,011</b>	<b>18.06</b>
<b>Banks</b>						
Credit Suisse Group AG RegS	1,073,021	487,734	48,142	1,512,613	10,179,885	2.16
UBS Group AG RegS	1,248,933	294,826	215,326	1,328,433	23,971,574	5.09
					<b>34,151,459</b>	<b>7.25</b>
<b>Building materials</b>						
Geberit AG RegS	18,172	4,871	1,488	21,555	11,333,619	2.41
Holcim Ltd	253,886	98,704	13,590	339,000 <sup>^</sup>	16,095,720	3.42
Sika AG RegS	67,476	21,361	15,674	73,163	19,424,777	4.12
					<b>46,854,116</b>	<b>9.95</b>
<b>Chemicals</b>						
Clariant AG RegS	122,562	8,575	131,137	-	-	0.00
Givaudan SA RegS	3,902	1,066	189	4,779	16,831,638	3.57
					<b>16,831,638</b>	<b>3.57</b>
<b>Computers</b>						
Logitech International SA RegS	84,917	23,302	3,988	104,231 <sup>^</sup>	6,097,514	1.30
					<b>6,097,514</b>	<b>1.30</b>
<b>Diversified financial services</b>						
Julius Baer Group Ltd	109,781	29,931	6,509	133,203	6,560,248	1.39
					<b>6,560,248</b>	<b>1.39</b>
<b>Retail</b>						
Cie Financiere Richemont SA RegS	199,279	76,025	87,686	187,618	19,953,174	4.24
Swatch Group AG	14,191	3,916	683	17,424	4,293,274	0.91
					<b>24,246,448</b>	<b>5.15</b>
<b>Electronics</b>						
ABB Ltd RegS	622,512	113,050	61,318	674,244	19,809,289	4.21
					<b>19,809,289</b>	<b>4.21</b>
<b>Healthcare - services</b>						
Lonza Group AG RegS	32,297	9,141	7,391	34,047	19,651,928	4.17
					<b>19,651,928</b>	<b>4.17</b>
<b>Healthcare - products</b>						
Alcon Inc	245,153	67,110	12,013	300,250	21,557,950	4.58
Sonova Holding AG RegS	26,510	7,128	1,932	31,706	10,748,334	2.28
Straumann Holding AG RegS	5,531	1,525	7,056	-	-	0.00
Straumann Holding AG RegS	-	67,960	-	67,960	8,287,722	1.76
					<b>40,594,006</b>	<b>8.62</b>
<b>Commercial services</b>						
Adecco Group AG RegS	80,007	25,148	2,874	102,281	3,814,058	0.81
SGS SA RegS	3,011	818	186	3,643	8,670,340	1.84
					<b>12,484,398</b>	<b>2.65</b>
<b>Semiconductors</b>						
ams-OSRAM AG	135,011	36,253	6,059	165,205 <sup>^</sup>	1,939,507	0.41
					<b>1,939,507</b>	<b>0.41</b>



# iSHARES ETF (CH)

## COMPOSITION OF PORTFOLIO AND CHANGES IN HOLDINGS (continued)

### iSHARES SLI® ETF (CH) (CONTINUED)

For the financial year ended 31 May 2022

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2022 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Shares (continued)</b>						
<b>Metal fabricate &amp; hardware</b>						
VAT Group AG	-	16,197	-	16,197	4,603,187	0.98
					<b>4,603,187</b>	<b>0.98</b>
<b>Food</b>						
Nestle SA RegS	355,333	64,930	58,250	362,013	42,355,521	8.99
					<b>42,355,521</b>	<b>8.99</b>
<b>Private equity</b>						
Partners Group Holding AG	11,131	3,046	545	13,632	14,034,144	2.98
					<b>14,034,144</b>	<b>2.98</b>
<b>Software</b>						
Temenos AG RegS	32,635	9,200	1,450	40,385	3,762,267	0.80
					<b>3,762,267</b>	<b>0.80</b>
<b>Telecommunications</b>						
Swisscom AG RegS	12,463	3,426	590	15,299 <sup>^</sup>	8,671,473	1.84
					<b>8,671,473</b>	<b>1.84</b>
<b>Transportation</b>						
Kuehne + Nagel International AG RegS	27,520	8,019	1,380	34,159	8,635,395	1.83
					<b>8,635,395</b>	<b>1.83</b>
<b>Insurance</b>						
Swiss Life Holding AG RegS	15,704	4,266	1,026	18,944	10,286,592	2.18
Swiss Re AG	141,772	38,800	6,951	173,621	13,702,169	2.91
Zurich Insurance Group AG	73,820	20,183	3,598	90,405	39,597,390	8.41
					<b>63,586,151</b>	<b>13.50</b>
<b>Hand &amp; machine tools</b>						
Schindler Holding AG	19,971	5,493	946	24,518	4,821,465	1.02
					<b>4,821,465</b>	<b>1.02</b>
<b>Total shares</b>					<b>464,777,165</b>	<b>98.67</b>
<b>Total securities traded on an official stock exchange</b>					<b>464,777,165</b>	<b>98.67</b>
<b>Total securities</b>					<b>464,777,165</b>	<b>98.67</b>
<b>Derivative financial instruments</b>						
<b>Index Futures</b>						
SLI Future June 2021	300	-	300	-	-	0.00
SLI Future September 2021	-	418	418	-	-	0.00
SLI Future December 2021	-	238	238	-	-	0.00
SLI Future March 2022	-	112	112	-	-	0.00
SLI Future June 2022	-	442	109	333	(206,250)	(0.04)
					<b>(206,250)</b>	<b>(0.04)</b>
<b>Total derivative financial instruments</b>					<b>(206,250)</b>	<b>(0.04)</b>
<b>Total investments</b>					<b>464,570,915</b>	<b>98.63</b>
Sight deposits					1,940,457	0.41
Other assets					4,506,342	0.96
<b>Total sub-fund assets</b>					<b>471,017,714</b>	<b>100.00</b>
Other liabilities					(139,744)	(0.03)
<b>Net sub-fund assets</b>					<b>470,877,970</b>	<b>99.97</b>

<sup>1</sup>Inclusive of corporate actions where applicable.

<sup>^</sup> These securities are partially or fully transferred as securities lent.

# iSHARES ETF (CH)

## COMPOSITION OF PORTFOLIO AND CHANGES IN HOLDINGS (continued)

### iSHARES SMI® ETF (CH)

For the financial year ended 31 May 2022

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2022 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Securities traded on an official stock exchange</b>						
<b>Shares</b>						
<b>Pharmaceuticals</b>						
Novartis AG RegS	4,216,545	721,522	567,360	4,370,707	379,639,610	18.06
Roche Holding AG	1,126,060	139,808	216,244	1,049,624	342,597,274	16.29
					<b>722,236,884</b>	<b>34.35</b>
<b>Banks</b>						
Credit Suisse Group AG RegS	3,737,537	1,425,204	637,121	4,525,620 <sup>^</sup>	30,457,423	1.45
UBS Group AG RegS	6,070,807	814,710	856,961	6,028,556	108,785,293	5.17
					<b>139,242,716</b>	<b>6.62</b>
<b>Building materials</b>						
Geberit AG RegS	63,298	10,717	9,528	64,487	33,907,265	1.61
Holcim Ltd	884,352	247,271	117,421	1,014,202 <sup>^</sup>	48,154,311	2.29
Sika AG RegS	242,309	62,605	30,201	274,713	72,936,301	3.47
					<b>154,997,877</b>	<b>7.37</b>
<b>Chemicals</b>						
Givaudan SA RegS	13,591	2,385	1,677	14,299	50,361,078	2.40
					<b>50,361,078</b>	<b>2.40</b>
<b>Computers</b>						
Logitech International SA RegS	-	333,204	21,978	311,226 <sup>^</sup>	18,206,721	0.87
					<b>18,206,721</b>	<b>0.87</b>
<b>Retail</b>						
Cie Financiere Richemont SA RegS	892,106	154,688	110,038	936,756	99,624,000	4.74
Swatch Group AG	49,442	974	50,416	-	-	0.00
					<b>99,624,000</b>	<b>4.74</b>
<b>Electronics</b>						
ABB Ltd RegS	3,121,805	441,368	674,607	2,888,566	84,866,069	4.04
					<b>84,866,069</b>	<b>4.04</b>
<b>Healthcare - services</b>						
Lonza Group AG RegS	127,269	22,049	15,464	133,854	77,260,529	3.67
					<b>77,260,529</b>	<b>3.67</b>
<b>Healthcare - products</b>						
Alcon Inc	853,945	148,139	106,208	895,876	64,323,897	3.06
					<b>64,323,897</b>	<b>3.06</b>
<b>Commercial services</b>						
SGS SA RegS	10,490	1,804	1,395	10,899	25,939,620	1.23
					<b>25,939,620</b>	<b>1.23</b>
<b>Food</b>						
Nestle SA RegS	3,450,698	459,478	687,323	3,222,853	377,073,801	17.94
					<b>377,073,801</b>	<b>17.94</b>
<b>Private equity</b>						
Partners Group Holding AG	38,781	6,731	4,734	40,778	41,980,951	2.00
					<b>41,980,951</b>	<b>2.00</b>
<b>Telecommunications</b>						
Swisscom AG RegS	43,417	7,593	5,332	45,678	25,890,290	1.23
					<b>25,890,290</b>	<b>1.23</b>
<b>Insurance</b>						
Swiss Life Holding AG RegS	54,700	9,347	7,369	56,678	30,776,154	1.46

# iSHARES ETF (CH)

## COMPOSITION OF PORTFOLIO AND CHANGES IN HOLDINGS (continued)

### iSHARES SMI® ETF (CH) (CONTINUED)

For the financial year ended 31 May 2022

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2022 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Shares (continued)</b>						
<b>Insurance (continued)</b>						
Swiss Re AG	493,828	85,789	60,184	519,433	40,993,652	1.95
Zurich Insurance Group AG	257,150	44,594	31,704	270,040	118,277,520	5.63
					<b>190,047,326</b>	<b>9.04</b>
<b>Total shares</b>					<b>2,072,051,759</b>	<b>98.56</b>
<b>Total securities traded on an official stock exchange</b>					<b>2,072,051,759</b>	<b>98.56</b>
<b>Total securities</b>					<b>2,072,051,759</b>	<b>98.56</b>
<b>Derivative financial instruments</b>						
<b>Index Futures</b>						
Swiss Market Index Future June 2021	218	-	218	-	-	0.00
Swiss Market Index Future September 2021	-	272	272	-	-	0.00
Swiss Market Index Future December 2021	-	185	185	-	-	0.00
Swiss Market Index Future March 2022	-	75	75	-	-	0.00
Swiss Market Index Future June 2022	-	233	41	192	(844,823)	(0.04)
					<b>(844,823)</b>	<b>(0.04)</b>
<b>Total derivative financial instruments</b>					<b>(844,823)</b>	<b>(0.04)</b>
<b>Total investments</b>					<b>2,071,206,936</b>	<b>98.52</b>
Sight deposits					3,356,487	0.16
Other assets					27,732,037	1.32
<b>Total sub-fund assets</b>					<b>2,102,295,460</b>	<b>100.00</b>
Other liabilities					(6,695,577)	(0.32)
<b>Net sub-fund assets</b>					<b>2,095,599,883</b>	<b>99.68</b>

<sup>1</sup>Inclusive of corporate actions where applicable.

^ These securities are partially or fully transferred as securities lent.

# iSHARES ETF (CH)

## COMPOSITION OF PORTFOLIO AND CHANGES IN HOLDINGS (continued)

### iSHARES SMIM® ETF (CH)

For the financial year ended 31 May 2022

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2022 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Securities traded on an official stock exchange</b>						
<b>Shares</b>						
<b>Pharmaceuticals</b>						
Galenica AG	300,008	20,734	43,577	277,165 <sup>^</sup>	19,900,447	1.81
Vifor Pharma AG	282,826	12,403	295,229	-	-	0.00
Vifor Pharma AG	-	94,919	94,919	-	-	0.00
					<b>19,900,447</b>	<b>1.81</b>
<b>Banks</b>						
Cembra Money Bank AG	179,998	12,003	25,694	166,307 <sup>^</sup>	11,142,569	1.02
					<b>11,142,569</b>	<b>1.02</b>
<b>Engineering &amp; construction</b>						
Flughafen Zurich AG RegS	113,510	7,846	16,605	104,751 <sup>^</sup>	16,969,662	1.55
					<b>16,969,662</b>	<b>1.55</b>
<b>Biotechnology</b>						
Bachem Holding AG RegS 'B'	-	34,642	34,642	-	-	0.00
Bachem Holding AG RegS 'B'	-	171,229	1,342	169,887 <sup>^</sup>	12,783,997	1.16
BB Biotech AG RegS	332,395	22,967	48,585	306,777 <sup>^</sup>	17,516,966	1.60
					<b>30,300,963</b>	<b>2.76</b>
<b>Chemicals</b>						
Clariant AG RegS	1,493,907	94,109	340,875	1,247,141 <sup>^</sup>	22,897,509	2.09
EMS-Chemie Holding AG RegS	40,807	2,889	5,977	37,719	30,967,299	2.82
OC Oerlikon Corp AG RegS	1,200,040	7,572	1,207,612	-	-	0.00
					<b>53,864,808</b>	<b>4.91</b>
<b>Computers</b>						
Logitech International SA RegS	1,038,631	6,410	1,045,041	-	-	0.00
					-	<b>0.00</b>
<b>Diversified financial services</b>						
Julius Baer Group Ltd	1,342,845	80,252	197,813	1,225,284	60,345,237	5.50
					<b>60,345,237</b>	<b>5.50</b>
<b>Retail</b>						
Dufry AG RegS	277,726	142,080	53,807	365,999 <sup>^</sup>	14,500,881	1.32
Swatch Group AG	-	181,176	20,708	160,468 <sup>^</sup>	39,539,315	3.61
Zur Rose Group AG	-	64,278	6,464	57,814 <sup>^</sup>	6,608,140	0.60
					<b>60,648,336</b>	<b>5.53</b>
<b>Healthcare - products</b>						
Sonova Holding AG RegS	324,255	15,190	47,179	292,266 <sup>^</sup>	99,078,174	9.04
Straumann Holding AG RegS	67,648	4,411	72,059	-	-	0.00
Straumann Holding AG RegS	-	632,149	6,924	625,225	76,246,189	6.95
Tecan Group AG RegS	71,771	9,195	10,680	70,286	21,830,831	1.99
					<b>197,155,194</b>	<b>17.98</b>
<b>Commercial services</b>						
Adecco Group AG RegS	978,737	112,477	151,328	939,886	35,048,349	3.20
					<b>35,048,349</b>	<b>3.20</b>
<b>Semiconductors</b>						
ams-OSRAM AG	1,645,720	113,717	240,578	1,518,859 <sup>^</sup>	17,831,405	1.63
					<b>17,831,405</b>	<b>1.63</b>
<b>Real estate</b>						
PSP Swiss Property AG RegS	275,203	19,495	40,332	254,366	29,048,597	2.65
Swiss Prime Site AG RegS	455,818	36,501	67,626	424,693 <sup>^</sup>	40,982,875	3.74
					<b>70,031,472</b>	<b>6.39</b>

# iSHARES ETF (CH)

## COMPOSITION OF PORTFOLIO AND CHANGES IN HOLDINGS (continued)

### iSHARES SMIM® ETF (CH) (CONTINUED)

For the financial year ended 31 May 2022

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2022 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Shares (continued)</b>						
<b>Machinery - diversified</b>						
Georg Fischer AG RegS	24,605	1,588	26,193	-	-	0.00
Georg Fischer AG RegS	-	459,321	4,483	454,838	24,515,768	2.23
					<b>24,515,768</b>	<b>2.23</b>
<b>Metal fabricate &amp; hardware</b>						
VAT Group AG	161,387	11,427	23,922	148,892	42,315,106	3.86
					<b>42,315,106</b>	<b>3.86</b>
<b>Food</b>						
Barry Callebaut AG RegS	18,080	4,564	2,922	19,722 <sup>^</sup>	41,455,644	3.78
Chocoladefabriken Lindt & Spruengli AG	6,188	596	866	5,918	57,049,520	5.21
Chocoladefabriken Lindt & Spruengli AG RegS	647	44	95	596	59,242,400	5.40
					<b>157,747,564</b>	<b>14.39</b>
<b>Software</b>						
Temenos AG RegS	399,245	29,731	57,879	371,097	34,571,397	3.15
					<b>34,571,397</b>	<b>3.15</b>
<b>Transportation</b>						
Kuehne + Nagel International AG RegS	336,597	25,309	47,025	314,881 <sup>^</sup>	79,601,917	7.26
					<b>79,601,917</b>	<b>7.26</b>
<b>Packaging &amp; containers</b>						
SIG Combibloc Group AG	1,920,208	294,199	285,162	1,929,245	40,398,390	3.68
					<b>40,398,390</b>	<b>3.68</b>
<b>Insurance</b>						
Baloise Holding AG RegS	278,128	19,471	44,066	253,533	41,325,879	3.77
Helvetia Holding AG RegS	209,692	14,484	30,361	193,815	22,889,551	2.09
					<b>64,215,430</b>	<b>5.86</b>
<b>Hand &amp; machine tools</b>						
Schindler Holding AG	244,299	17,287	36,173	225,413 <sup>^</sup>	44,327,467	4.04
Schindler Holding AG RegS	119,209	11,647	16,462	114,394	21,917,890	2.00
					<b>66,245,357</b>	<b>6.04</b>
<b>Total shares</b>					<b>1,082,849,371</b>	<b>98.75</b>
<b>Total securities traded on an official stock exchange</b>					<b>1,082,849,371</b>	<b>98.75</b>
<b>Total securities</b>					<b>1,082,849,371</b>	<b>98.75</b>
<b>Derivative financial instruments</b>						
<b>Index Futures</b>						
Swiss Mid Cap Future June 2021	287	-	287	-	-	0.00
Swiss Mid Cap Future September 2021	-	619	619	-	-	0.00
Swiss Mid Cap Future December 2021	-	426	426	-	-	0.00
Swiss Mid Cap Future March 2022	-	78	78	-	-	0.00
Swiss Mid Cap Future June 2022	-	483	138	345	(247,110)	(0.02)
					<b>(247,110)</b>	<b>(0.02)</b>
<b>Total derivative financial instruments</b>					<b>(247,110)</b>	<b>(0.02)</b>
<b>Total investments</b>					<b>1,082,602,261</b>	<b>98.73</b>
Sight deposits					4,933,644	0.45
Other assets					8,968,197	0.82
<b>Total sub-fund assets</b>					<b>1,096,504,102</b>	<b>100.00</b>
Other liabilities					(3,708,625)	(0.34)
<b>Net sub-fund assets</b>					<b>1,092,795,477</b>	<b>99.66</b>

<sup>1</sup>Inclusive of corporate actions where applicable.

<sup>^</sup> These securities are partially or fully transferred as securities lent.

# iSHARES ETF (CH)

## COMPOSITION OF PORTFOLIO AND CHANGES IN HOLDINGS (continued)

### iSHARES SWISS DIVIDEND ETF (CH)

For the financial year ended 31 May 2022

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2022 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Securities traded on an official stock exchange</b>						
<b>Shares</b>						
<b>Pharmaceuticals</b>						
Galenica AG	-	149,461	810	148,651	10,673,142	0.72
Novartis AG RegS	2,109,831	1,292,007	573,630	2,828,208	245,658,147	16.57
Roche Holding AG	537,649	213,066	129,241	621,474	202,849,113	13.68
					<b>459,180,402</b>	<b>30.97</b>
<b>Engineering &amp; construction</b>						
Implenia AG RegS	30,766	8,947	39,713	-	-	0.00
					-	<b>0.00</b>
<b>Building materials</b>						
Belimo Holding AG RegS	21,098	6,812	27,910	-	-	0.00
Geberit AG RegS	72,834	27,958	31,005	69,787	36,694,005	2.48
					<b>36,694,005</b>	<b>2.48</b>
<b>Biotechnology</b>						
BB Biotech AG RegS	208,929	67,438	276,367	-	-	0.00
					-	<b>0.00</b>
<b>Chemicals</b>						
Clariant AG RegS	-	503,012	2,850	500,162	9,182,974	0.62
EMS-Chemie Holding AG RegS	12,312	3,982	16,294	-	-	0.00
					<b>9,182,974</b>	<b>0.62</b>
<b>Miscellaneous manufacturers</b>						
Sulzer AG RegS	-	44,528	289	44,239	2,988,345	0.20
					<b>2,988,345</b>	<b>0.20</b>
<b>Diversified financial services</b>						
Julius Baer Group Ltd	-	533,196	4,711	528,485	26,027,886	1.76
Vontobel Holding AG RegS	84,877	32,480	61,197	56,160	4,189,536	0.28
					<b>30,217,422</b>	<b>2.04</b>
<b>Electric</b>						
BKW AG	40,644	79,731	7,220	113,155	12,356,526	0.83
					<b>12,356,526</b>	<b>0.83</b>
<b>Electronics</b>						
ABB Ltd RegS	5,218,994	2,901,916	1,382,353	6,738,557	197,978,805	13.35
dormakaba Holding AG	5,301	8,631	810	13,122 <sup>^</sup>	6,095,169	0.41
					<b>204,073,974</b>	<b>13.76</b>
<b>Commercial services</b>						
Adecco Group AG RegS	-	364,305	1,876	362,429	13,514,978	0.91
					<b>13,514,978</b>	<b>0.91</b>
<b>Real estate</b>						
PSP Swiss Property AG RegS	-	255,617	2,070	253,547	28,955,067	1.95
Swiss Prime Site AG RegS	316,543	100,908	417,451	-	-	0.00
					<b>28,955,067</b>	<b>1.95</b>
<b>Machinery - diversified</b>						
Kardex Holding AG RegS	12,923	4,309	17,232	-	-	0.00
					-	<b>0.00</b>
<b>Food</b>						
Nestle SA RegS	1,647,570	702,024	441,359	1,908,235	223,263,495	15.06
					<b>223,263,495</b>	<b>15.06</b>
<b>Private equity</b>						
Partners Group Holding AG	49,494	39,332	7,546	81,280	83,677,760	5.64
					<b>83,677,760</b>	<b>5.64</b>

# iSHARES ETF (CH)

## COMPOSITION OF PORTFOLIO AND CHANGES IN HOLDINGS (continued)

### iSHARES SWISS DIVIDEND ETF (CH) (CONTINUED)

For the financial year ended 31 May 2022

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2022 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Shares (continued)</b>						
<b>Telecommunications</b>						
Swisscom AG RegS	114,248	40,084	106,904	47,428	26,882,190	1.81
					<b>26,882,190</b>	<b>1.81</b>
<b>Transportation</b>						
Kuehne + Nagel International AG RegS	97,066	227,295	15,083	309,278	78,185,478	5.27
					<b>78,185,478</b>	<b>5.27</b>
<b>Insurance</b>						
Baloise Holding AG RegS	174,209	55,573	229,782	-	-	0.00
Zurich Insurance Group AG	423,311	249,896	148,156	525,051 <sup>^</sup>	229,972,338	15.51
					<b>229,972,338</b>	<b>15.51</b>
<b>Advertising</b>						
DKSH Holding AG	93,135	65,174	14,581	143,728	11,498,240	0.78
					<b>11,498,240</b>	<b>0.78</b>
<b>Hand &amp; machine tools</b>						
Schindler Holding AG RegS	-	65,141	340	64,801	12,415,872	0.84
					<b>12,415,872</b>	<b>0.84</b>
<b>Total shares</b>					<b>1,463,059,066</b>	<b>98.67</b>
<b>Total securities traded on an official stock exchange</b>					<b>1,463,059,066</b>	<b>98.67</b>
<b>Total securities</b>					<b>1,463,059,066</b>	<b>98.67</b>
<b>Derivative financial instruments</b>						
<b>Index Futures</b>						
SLI Future June 2021	950	-	950	-	-	0.00
SLI Future September 2021	-	151	151	-	-	0.00
Swiss Market Index Future September 2021	-	179	179	-	-	0.00
Swiss Market Index Future December 2021	-	120	120	-	-	0.00
Swiss Market Index Future March 2022	-	52	52	-	-	0.00
Swiss Market Index Future June 2022	-	242	75	167	(860,545)	(0.06)
					<b>(860,545)</b>	<b>(0.06)</b>
<b>Total derivative financial instruments</b>					<b>(860,545)</b>	<b>(0.06)</b>
<b>Total investments</b>					<b>1,462,198,521</b>	<b>98.61</b>
Sight deposits					2,862,177	0.19
Other assets					17,780,865	1.20
<b>Total sub-fund assets</b>					<b>1,482,841,563</b>	<b>100.00</b>
Other liabilities					(189,815)	(0.01)
<b>Net sub-fund assets</b>					<b>1,482,651,748</b>	<b>99.99</b>

<sup>1</sup>Inclusive of corporate actions where applicable.

<sup>^</sup> These securities are partially or fully transferred as securities lent.

# iSHARES ETF (CH)

## COMPOSITION OF PORTFOLIO AND CHANGES IN HOLDINGS (continued)

### iSHARES CORE SPI® ETF (CH)

For the financial year ended 31 May 2022

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2022 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Securities traded on an official stock exchange</b>						
<b>Shares</b>						
<b>Energy - alternate sources</b>						
Landis+Gyr Group AG	28,690	7,326	4,667	31,349 <sup>A</sup>	1,750,842	0.07
Meyer Burger Technology AG	2,796,183	1,205,574	408,409	3,593,348 <sup>A</sup>	1,612,694	0.07
					<b>3,363,536</b>	<b>0.14</b>
<b>Pharmaceuticals</b>						
Cassiopea SpA	6,558	753	7,311	-	-	0.00
COSMO Pharmaceuticals NV	8,300	7,286	1,553	14,033	738,136	0.03
Galenica AG	64,893	17,082	8,522	73,453	5,273,925	0.22
IVF Hartmann Holding AG RegS	1,032	252	122	1,162	130,144	0.00
Novartis AG RegS	3,195,531	861,347	485,299	3,571,579	310,227,352	12.89
ObsEva SA	61,433	93,367	13,815	140,985 <sup>A</sup>	244,468	0.01
Roche Holding AG	910,017	257,082	136,371	1,030,728	336,429,619	13.98
Roche Holding AG	-	38,994	-	38,994 <sup>A</sup>	14,607,153	0.61
Siegfried Holding AG RegS	5,606	1,723	757	6,572	4,261,942	0.18
Vifor Pharma AG	60,987	16,829	77,816	-	-	0.00
Vifor Pharma AG	-	25,215	25,215	-	-	0.00
Ypsomed Holding AG RegS	5,342	1,430	713	6,059 <sup>A</sup>	878,555	0.03
					<b>672,791,294</b>	<b>27.95</b>
<b>Auto manufacturers</b>						
Autoneum Holding AG	3,748	1,005	500	4,253 <sup>A</sup>	531,625	0.02
					<b>531,625</b>	<b>0.02</b>
<b>Auto parts &amp; equipment</b>						
Feintool International Holding AG RegS	2,600	6,600	415	8,785	194,588	0.01
Feintool International Holding AG RegS Rights	-	2,959	2,959	-	-	0.00
					<b>194,588</b>	<b>0.01</b>
<b>Banks</b>						
Bank Linth LLB AG	-	274	-	274	164,400	0.01
Bank Linth LLB AG RegS	246	51	297	-	-	0.00
Banque Cantonale de Geneve	2,582	679	336	2,925	478,238	0.02
Banque Cantonale du Jura SA RegS	1,034	248	122	1,160	62,060	0.00
Banque Cantonale Vaudoise RegS	37,182	9,810	4,886	42,106 <sup>A</sup>	3,170,582	0.13
Basellandschaftliche Kantonalbank	751	208	104	855	776,340	0.03
Basler Kantonalbank	7,716	2,037	1,000	8,753	546,187	0.02
Berner Kantonalbank AG RegS	5,915	1,575	782	6,708	1,401,972	0.06
Cembra Money Bank AG	38,878	10,274	5,116	44,036 <sup>A</sup>	2,950,412	0.12
Credit Suisse Group AG RegS	2,833,011	1,529,804	670,685	3,692,130	24,848,035	1.03
Glarner Kantonalbank	4,688	1,206	591	5,303	143,181	0.01
Graubundner Kantonalbank	977	260	130	1,107 <sup>A</sup>	1,848,690	0.08
Hypothekbank Lenzburg AG RegS	72	22	-	94	392,920	0.02
Liechtensteinische Landesbank AG	14,789	3,950	1,949	16,790	888,191	0.04
Luzerner Kantonalbank AG RegS	4,271	1,147	578	4,840 <sup>A</sup>	1,986,820	0.08
Schweizerische Nationalbank RegS	109	52	39	122 <sup>A</sup>	854,000	0.04
St Galler Kantonalbank AG RegS	3,819	1,000	501	4,318	1,934,464	0.08
Thurgauer Kantonalbank	5,212	1,425	697	5,940	653,400	0.03
UBS Group AG RegS	4,601,077	1,219,555	893,432	4,927,200	88,911,324	3.69
Valiant Holding AG RegS	20,590	5,426	2,700	23,316	2,042,482	0.08
VP Bank AG RegS	3,956	1,043	516	4,483	412,436	0.02
Walliser Kantonalbank RegS	6,187	1,682	798	7,071 <sup>A</sup>	809,629	0.03
Zuger Kantonalbank AG	189	52	26	215	1,526,500	0.06
					<b>136,802,263</b>	<b>5.68</b>



# iSHARES ETF (CH)

## COMPOSITION OF PORTFOLIO AND CHANGES IN HOLDINGS (continued)

### iSHARES CORE SPI® ETF (CH) (CONTINUED)

For the financial year ended 31 May 2022

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2022 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Shares (continued)</b>						
<b>Engineering &amp; construction</b>						
Burkhalter Holding AG	6,052	1,613	782	6,883	575,419	0.02
Flughafen Zurich AG RegS	24,393	6,416	3,209	27,600 <sup>A</sup>	4,471,200	0.19
Implenia AG RegS	14,894	3,887	1,869	16,912 <sup>A</sup>	361,917	0.01
					<b>5,408,536</b>	<b>0.22</b>
<b>Building materials</b>						
Arbonia AG	72,878	19,402	9,655	82,625 <sup>A</sup>	1,234,418	0.05
Belimo Holding AG RegS	12,748	3,790	1,937	14,601 <sup>A</sup>	5,592,183	0.23
Forbo Holding AG RegS	1,536	366	421	1,481 <sup>A</sup>	2,037,856	0.08
Geberit AG RegS	47,977	12,798	8,161	52,614	27,664,441	1.15
Holcim Ltd	669,927	266,303	108,775	827,455	39,287,563	1.63
Meier Tobler Group AG	4,138	1,044	514	4,668	118,100	0.01
Sika AG RegS	183,643	69,010	28,036	224,617 <sup>A</sup>	59,635,814	2.48
					<b>135,570,375</b>	<b>5.63</b>
<b>Apparel</b>						
Calida Holding AG RegS	6,973	1,846	880	7,939	369,957	0.02
					<b>369,957</b>	<b>0.02</b>
<b>Biotechnology</b>						
Addex Therapeutics Ltd	33,404	8,428	4,131	37,701	22,998	0.00
Bachem Holding AG RegS 'B'	6,575	3,587	10,162	-	-	0.00
Bachem Holding AG RegS 'B'	-	46,237	425	45,812	3,447,353	0.14
Basilea Pharmaceutica AG RegS	13,230	6,031	1,993	17,268 <sup>A</sup>	615,604	0.03
BB Biotech AG RegS	71,561	20,754	9,559	82,756 <sup>A</sup>	4,725,367	0.20
Evolva Holding SA	1,031,020	261,123	127,201	1,164,942 <sup>A</sup>	124,416	0.00
Idorsia Ltd	142,434	37,517	18,728	161,223 <sup>A</sup>	2,563,446	0.11
Kuros Biosciences AG RegS	17,459	4,409	2,170	19,698 <sup>A</sup>	36,638	0.00
Molecular Partners AG	30,964	8,330	4,015	35,279 <sup>A</sup>	253,303	0.01
Newron Pharmaceuticals SpA	20,465	5,162	2,540	23,087	32,322	0.00
PolyPeptide Group AG	15,038	9,327	2,456	21,909 <sup>A</sup>	1,649,748	0.07
Polyphor AG	11,249	2,843	1,394	12,698 <sup>A</sup>	12,825	0.00
Relief Therapeutics Holding AG	1,992,668	504,805	246,007	2,251,466 <sup>A</sup>	90,959	0.00
Santhera Pharmaceuticals Holding AG RegS	35,017	8,839	4,340	39,516 <sup>A</sup>	52,556	0.00
Xlife Sciences AG	-	3,689	76	3,613	127,539	0.01
					<b>13,755,074</b>	<b>0.57</b>
<b>Chemicals</b>						
Clariant AG RegS	324,867	85,242	80,159	329,950 <sup>A</sup>	6,057,882	0.25
CPH Chemie & Papier Holding AG RegS	3,357	4,529	1,921	5,965 <sup>A</sup>	392,497	0.02
Dottikon Es Holding AG RegS	-	4,602	444	4,158 <sup>A</sup>	1,047,816	0.04
EMS-Chemie Holding AG RegS	8,881	2,528	1,433	9,976	8,190,296	0.34
Givaudan SA RegS	10,299	2,934	1,568	11,665	41,084,130	1.71
OC Oerlikon Corp AG RegS	262,090	84,323	43,792	302,621	2,197,028	0.09
					<b>58,969,649</b>	<b>2.45</b>
<b>Computers</b>						
Crealogix Holding AG RegS	796	204	104	896	60,928	0.00
Logitech International SA RegS	224,830	63,630	33,477	254,983 <sup>A</sup>	14,916,505	0.62
Softwareone Holding AG	136,458	44,487	22,334	158,611 <sup>A</sup>	2,031,807	0.09
					<b>17,009,240</b>	<b>0.71</b>
<b>Miscellaneous manufacturers</b>						
Daetwyler Holding AG	9,797	2,619	1,307	11,109 <sup>A</sup>	2,588,397	0.11
Gurit Holding AG	401	102	503	-	-	0.00
Gurit Holding AG	-	4,594	71	4,523	484,866	0.02

# iSHARES ETF (CH)

## COMPOSITION OF PORTFOLIO AND CHANGES IN HOLDINGS (continued)

### iSHARES CORE SPI® ETF (CH) (CONTINUED)

For the financial year ended 31 May 2022

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2022 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Shares (continued)</b>						
<b>Miscellaneous manufacturers (continued)</b>						
Stadler Rail AG	75,443	19,933	9,940	85,436 <sup>A</sup>	2,932,164	0.12
Sulzer AG RegS	22,886	5,341	3,010	25,217 <sup>A</sup>	1,703,408	0.07
					<b>7,708,835</b>	<b>0.32</b>
<b>Diversified financial services</b>						
Bellevue Group AG	10,106	2,685	1,286	11,505 <sup>A</sup>	419,933	0.02
Cie Financiere Tradition SA	3,423	909	432	3,900 <sup>A</sup>	417,300	0.02
EFG International AG	109,987	47,212	14,847	142,352 <sup>A</sup>	1,003,582	0.04
GAM Holding AG	208,269	41,794	67,775	182,288 <sup>A</sup>	189,215	0.01
Julius Baer Group Ltd	290,545	78,122	42,825	325,842 <sup>A</sup>	16,047,718	0.67
Leonteq AG	12,431	3,333	1,648	14,116	832,844	0.03
Private Equity Holding AG RegS	3,104	832	406	3,530	296,520	0.01
Swissquote Group Holding SA RegS	13,976	3,716	1,855	15,837	1,876,685	0.08
Valartis Group AG	3,148	783	392	3,539	46,007	0.00
Vontobel Holding AG RegS	36,469	9,621	4,796	41,294	3,080,532	0.13
VZ Holding AG	20,509	5,446	2,723	23,232 <sup>A</sup>	1,686,643	0.07
					<b>25,896,979</b>	<b>1.08</b>
<b>Retail</b>						
Cie Financiere Richemont SA RegS	676,123	191,531	102,082	765,572	81,418,582	3.38
Dufry AG RegS	60,526	47,402	11,251	96,677 <sup>A</sup>	3,830,343	0.16
Mobilezone Holding AG RegS	55,451	14,907	7,367	62,991	976,360	0.04
Swatch Group AG	37,414	10,745	5,484	42,675 <sup>A</sup>	10,515,120	0.44
Swatch Group AG RegS	71,010	22,125	12,067	81,068	3,777,769	0.16
Valora Holding AG RegS	4,806	1,276	615	5,467 <sup>A</sup>	897,681	0.04
Zur Rose Group AG	12,399	4,511	1,744	15,166 <sup>A</sup>	1,733,474	0.07
					<b>103,149,329</b>	<b>4.29</b>
<b>Iron &amp; steel</b>						
Swiss Steel Holding AG	1,351,267	217,808	633,427	935,648	221,749	0.01
					<b>221,749</b>	<b>0.01</b>
<b>Electrical components &amp; equipment</b>						
Huber + Suhner AG RegS	20,549	7,427	2,745	25,231	2,099,219	0.09
Leclanche SA RegS	84,572	21,333	10,471	95,434 <sup>A</sup>	44,186	0.00
					<b>2,143,405</b>	<b>0.09</b>
<b>Electric</b>						
BKW AG	25,753	6,792	3,388	29,157	3,183,944	0.13
Edisun Power Europe AG	224	52	26	250 <sup>A</sup>	30,250	0.00
Romande Energie Holding SA RegS	436	104	52	488	566,080	0.03
					<b>3,780,274</b>	<b>0.16</b>
<b>Electronics</b>						
ABB Ltd RegS	2,366,000	580,234	584,567	2,361,667 <sup>A</sup>	69,385,776	2.88
Cicor Technologies Ltd RegS	2,605	655	322	2,938	139,849	0.01
Cicor Technologies Ltd RegS Rights	-	2,877	2,877	-	-	0.00
Comet Holding AG RegS	10,138	2,659	1,326	11,471	2,154,254	0.09
dormakaba Holding AG	3,840	1,000	501	4,339 <sup>A</sup>	2,015,466	0.08
LEM Holding SA RegS	751	208	137	822 <sup>A</sup>	1,456,584	0.06
Phoenix Mecano AG	810	208	104	914	333,610	0.02
Schaffner Holding AG RegS	637	156	78	715	225,940	0.01
Von Roll Holding AG	301,052	78,316	37,936	341,432 <sup>A</sup>	303,874	0.01
					<b>76,015,353</b>	<b>3.16</b>
<b>Airlines</b>						
Perfect Holding SA	103,484	26,123	12,788	116,819 <sup>A</sup>	9,346	0.00
					<b>9,346</b>	<b>0.00</b>

# iSHARES ETF (CH)

## COMPOSITION OF PORTFOLIO AND CHANGES IN HOLDINGS (continued)

### iSHARES CORE SPI® ETF (CH) (CONTINUED)

For the financial year ended 31 May 2022

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2022 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Shares (continued)</b>						
<b>Leisure time</b>						
Bergbahnen Engelberg-Truebsee-Titlis AG BET RegS	3,900	1,007	486	4,421 <sup>^</sup>	201,156	0.01
PIERER Mobility AG	9,600	3,988	1,315	12,273 <sup>^</sup>	914,338	0.04
					<b>1,115,494</b>	<b>0.05</b>
<b>Healthcare - services</b>						
Lonza Group AG RegS	96,456	27,350	14,589	109,217	63,040,052	2.62
					<b>63,040,052</b>	<b>2.62</b>
<b>Healthcare - products</b>						
Alcon Inc	647,058	184,008	98,197	732,869	52,619,994	2.19
Coltene Holding AG RegS	5,579	1,472	732	6,319	593,354	0.02
Medacta Group SA	7,453	1,990	1,006	8,437	931,445	0.04
Medartis Holding AG	5,799	1,385	1,404	5,780 <sup>^</sup>	572,220	0.02
Medmix AG	-	38,586	3,413	35,173	899,022	0.04
Sonova Holding AG RegS	70,159	18,768	11,536	77,391	26,235,549	1.09
Straumann Holding AG RegS	14,638	4,072	18,710	-	-	0.00
Straumann Holding AG RegS	-	168,754	3,195	165,559 <sup>^</sup>	20,189,920	0.84
Tecan Group AG RegS	15,594	5,412	2,339	18,667	5,797,970	0.24
					<b>107,839,474</b>	<b>4.48</b>
<b>Commercial services</b>						
Adecco Group AG RegS	211,758	68,860	30,117	250,501	9,341,182	0.39
MCH Group AG	8,333	2,104	1,029	9,408	65,668	0.00
Orell Fuessli AG RegS	1,021	248	122	1,147	98,642	0.01
Poerin Holding AG	4,197	1,055	513	4,739 <sup>^</sup>	275,810	0.01
SGS SA RegS	7,966	2,161	1,235	8,892	21,162,960	0.88
					<b>30,944,262</b>	<b>1.29</b>
<b>Semiconductors</b>						
ams-OSRAM AG	358,620	102,905	52,155	409,370 <sup>^</sup>	4,806,004	0.20
Sensirion Holding AG	14,235	4,774	2,920	16,089 <sup>^</sup>	1,507,539	0.06
u-blox Holding AG	8,812	2,382	1,173	10,021	907,903	0.04
WiSeKey International Holding Ltd	37,953	166,073	17,289	186,737 <sup>^</sup>	61,063	0.00
					<b>7,282,509</b>	<b>0.30</b>
<b>Home furnishings</b>						
V-ZUG Holding AG	2,532	1,503	406	3,629	356,731	0.01
					<b>356,731</b>	<b>0.01</b>
<b>Holding companies - diversified operations</b>						
Metall Zug AG RegS	242	52	26	268	527,960	0.02
					<b>527,960</b>	<b>0.02</b>
<b>Real estate</b>						
Allreal Holding AG RegS	18,588	7,078	2,636	23,030	4,039,462	0.17
Epic Suisse AG	-	3,666	-	3,666	245,255	0.01
Fundamenta Real Estate AG	38,781	10,362	5,119	44,024 <sup>^</sup>	805,639	0.03
Hiag Immobilien Holding AG	3,713	3,839	708	6,844	635,123	0.03
Hiag Immobilien Holding AG Rights	-	3,996	3,996	-	-	0.00
Intershop Holding AG	1,418	382	188	1,612	1,075,204	0.04
Investis Holding SA	3,621	919	457	4,083 <sup>^</sup>	432,798	0.02
Mobimo Holding AG RegS	8,578	3,225	1,128	10,675	2,700,775	0.11
Mobimo Holding AG RegS Rights	-	9,794	9,794	-	-	0.00
Orascom Development Holding AG	16,872	4,279	2,085	19,066 <sup>^</sup>	173,501	0.01
Peach Property Group AG	12,519	12,820	2,308	23,031	1,105,488	0.05
Plazza AG RegS	1,930	538	267	2,201 <sup>^</sup>	765,948	0.03
PSP Swiss Property AG RegS	59,080	17,431	9,236	67,275	7,682,805	0.32
SF Urban Properties AG	3,558	933	458	4,033	393,218	0.02

# iSHARES ETF (CH)

## COMPOSITION OF PORTFOLIO AND CHANGES IN HOLDINGS (continued)

### iSHARES CORE SPI® ETF (CH) (CONTINUED)

For the financial year ended 31 May 2022

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2022 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Shares (continued)</b>						
<b>Real estate (continued)</b>						
Swiss Prime Site AG RegS	97,988	27,664	12,593	113,059	10,910,193	0.45
Varia US Properties AG	5,772	4,283	769	9,286 <sup>A</sup>	469,872	0.02
Warteck Invest AG RegS	214	52	26	240 <sup>A</sup>	559,200	0.02
Zueblin Immobilien Holding AG RegS	2,466	636	314	2,788 <sup>A</sup>	71,373	0.00
Zug Estates Holding AG	375	104	52	427	875,350	0.04
					<b>32,941,204</b>	<b>1.37</b>
<b>Internet</b>						
Lastminute.com NV	6,652	1,720	831	7,541 <sup>A</sup>	266,575	0.01
Talenthouse AG	-	174,168	3,657	170,511	35,807	0.00
					<b>302,382</b>	<b>0.01</b>
<b>Investment companies</b>						
Blackstone Resources AG	14,435	3,654	1,787	16,302 <sup>A</sup>	11,901	0.00
Novavest Real Estate AG	9,300	3,575	1,276	11,599 <sup>A</sup>	543,993	0.02
Novavest Real Estate AG Rights	-	9,412	9,412	-	-	0.00
					<b>555,894</b>	<b>0.02</b>
<b>Cosmetics &amp; personal care</b>						
Lalique Group SA	1,661	-	-	1,661	63,782	0.00
					<b>63,782</b>	<b>0.00</b>
<b>Machinery - diversified</b>						
Bobst Group SA RegS	9,958	2,687	1,342	11,303	833,031	0.04
Bucher Industries AG RegS	8,565	2,247	1,127	9,685	3,451,734	0.14
Burckhardt Compression Holding AG	3,915	1,058	526	4,447 <sup>A</sup>	2,150,124	0.09
Bystronic AG	1,919	520	260	2,179	1,712,694	0.07
Carlo Gavazzi Holding AG	522	156	78	600	168,000	0.01
Georg Fischer AG RegS	5,315	1,474	6,789	-	-	0.00
Georg Fischer AG RegS	-	123,907	3,609	120,298	6,484,062	0.27
Inficon Holding AG RegS	2,257	736	311	2,682	2,258,244	0.09
Interroll Holding AG RegS	908	276	147	1,037	2,934,710	0.12
Kardex Holding AG RegS	7,714	2,041	1,018	8,737	1,527,228	0.06
Klingelberg AG	5,758	1,448	714	6,492	104,846	0.01
Komax Holding AG RegS	5,018	1,311	652	5,677 <sup>A</sup>	1,515,759	0.06
Perrot Duval Holding SA	129	51	26	154 <sup>A</sup>	14,168	0.00
Rieter Holding AG RegS	4,209	910	1,371	3,748 <sup>A</sup>	469,250	0.02
Zehnder Group AG	12,715	3,395	1,672	14,438	1,009,216	0.04
					<b>24,633,066</b>	<b>1.02</b>
<b>Media</b>						
TX Group AG	4,276	1,170	583	4,863	611,765	0.03
					<b>611,765</b>	<b>0.03</b>
<b>Metal fabricate &amp; hardware</b>						
SFS Group AG	21,994	10,096	2,963	29,127	3,163,192	0.13
VAT Group AG	34,918	9,695	5,162	39,451	11,211,974	0.47
					<b>14,375,166</b>	<b>0.60</b>
<b>Food</b>						
Aryzta AG	1,296,834	342,762	170,803	1,468,793 <sup>A</sup>	1,526,076	0.07
Barry Callebaut AG RegS	3,883	2,039	666	5,256	11,048,112	0.46
Bell Food Group AG RegS	2,774	732	360	3,146	791,219	0.03
Chocoladefabriken Lindt & Spruengli AG	1,339	418	182	1,575	15,183,000	0.63
Chocoladefabriken Lindt & Spruengli AG RegS	138	59	39	158	15,705,200	0.65
Emmi AG RegS	2,594	869	342	3,121 <sup>A</sup>	2,833,868	0.12
Groupe Minoteries SA RegS	350	102	52	400	148,000	0.01
HOCHDORF Holding AG	1,581	397	200	1,778 <sup>A</sup>	72,898	0.00

# iSHARES ETF (CH)

## COMPOSITION OF PORTFOLIO AND CHANGES IN HOLDINGS (continued)

### iSHARES CORE SPI® ETF (CH) (CONTINUED)

For the financial year ended 31 May 2022

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2022 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Shares (continued)</b>						
<b>Food (continued)</b>						
Nestle SA RegS	3,731,706	996,953	598,691	4,129,968	483,206,256	20.08
Orior AG	8,532	2,266	1,119	9,679	790,774	0.03
					<b>531,305,403</b>	<b>22.08</b>
<b>Private equity</b>						
AEVIS VICTORIA SA	32,445	8,661	4,224	36,882	708,134	0.03
Airesis SA RegS	41,857	10,565	5,172	47,250 <sup>A</sup>	32,366	0.00
BV Holding AG	-	12,443	1,103	11,340 <sup>A</sup>	621,432	0.03
Ina Invest Holding AG	3,299	4,413	490	7,222	137,218	0.01
Partners Group Holding AG	29,374	8,346	4,447	33,273	34,254,554	1.42
Spice Private Equity AG	2,008	-	-	2,008 <sup>A</sup>	29,064	0.00
					<b>35,782,768</b>	<b>1.49</b>
<b>Aerospace &amp; defence</b>						
Montana Aerospace AG	23,590	12,589	3,703	32,476 <sup>A</sup>	510,523	0.02
					<b>510,523</b>	<b>0.02</b>
<b>Software</b>						
Kudelski SA	51,380	13,047	6,334	58,093 <sup>A</sup>	173,988	0.01
SHL TeleMedicine Ltd RegS	-	9,667	956	8,711	153,314	0.00
Temenos AG RegS	85,860	25,594	13,094	98,360	9,163,218	0.38
					<b>9,490,520</b>	<b>0.39</b>
<b>Telecommunications</b>						
Ascom Holding AG RegS	46,900	12,436	6,136	53,200 <sup>A</sup>	409,640	0.01
Swisscom AG RegS	32,987	9,364	5,086	37,265	21,121,802	0.88
					<b>21,531,442</b>	<b>0.89</b>
<b>Transportation</b>						
BVZ Holding AG RegS	145	52	26	171	126,540	0.00
Jungfraubahn Holding AG RegS	5,968	3,234	1,819	7,383 <sup>A</sup>	978,986	0.04
Kuehne + Nagel International AG RegS	72,825	21,404	10,850	83,379	21,078,211	0.88
					<b>22,183,737</b>	<b>0.92</b>
<b>Packaging &amp; containers</b>						
Aluflexpack AG	9,616	2,448	1,197	10,867	174,089	0.01
SIG Combibloc Group AG	416,602	158,214	63,697	511,119	10,702,832	0.44
Vetropack Holding AG	16,337	4,348	2,181	18,504	738,310	0.03
					<b>11,615,231</b>	<b>0.48</b>
<b>Insurance</b>						
Baloise Holding AG RegS	59,775	17,113	9,564	67,324	10,973,812	0.46
Helvetia Holding AG RegS	44,936	13,388	7,063	51,261	6,053,924	0.25
Swiss Life Holding AG RegS	41,560	11,355	6,675	46,240	25,108,320	1.04
Swiss Re AG	373,988	105,821	56,020	423,789	33,445,428	1.39
Vaudoise Assurances Holding SA	1,221	324	163	1,382	591,496	0.02
Zurich Insurance Group AG	194,887	55,252	29,473	220,666	96,651,708	4.02
					<b>172,824,688</b>	<b>7.18</b>
<b>Distribution &amp; wholesale</b>						
ALSO Holding AG RegS	8,138	2,145	1,066	9,217	1,813,906	0.08
Bossard Holding AG RegS	7,178	1,877	936	8,119 <sup>A</sup>	1,684,692	0.07
					<b>3,498,598</b>	<b>0.15</b>
<b>Advertising</b>						
APG SGA SA	1,762	465	225	2,002	360,360	0.01
DKSH Holding AG	46,534	12,262	6,101	52,695	4,215,600	0.18
Highlight Event and Entertainment AG	5,290	-	-	5,290 <sup>A</sup>	122,728	0.01
					<b>4,698,688</b>	<b>0.20</b>

# iSHARES ETF (CH)

## COMPOSITION OF PORTFOLIO AND CHANGES IN HOLDINGS (continued)

### iSHARES CORE SPI® ETF (CH) (CONTINUED)

For the financial year ended 31 May 2022

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2022 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Shares (continued)</b>						
<b>Hand &amp; machine tools</b>						
Adval Tech Holding AG RegS	370	102	52	420	58,800	0.00
Mikron Holding AG RegS	9,387	2,375	1,168	10,594	80,302	0.01
Schindler Holding AG	52,855	14,621	7,758	59,718	11,743,545	0.49
Schindler Holding AG RegS	25,568	8,187	3,498	30,257	5,797,241	0.24
Schlatter Industries AG	554	156	78	632	18,075	0.00
Schweiter Technologies AG	1,266	312	158	1,420 <sup>^</sup>	1,374,560	0.06
Starrag Group Holding AG	1,331	352	174	1,509	70,621	0.00
Tornos Holding AG RegS	10,212	2,584	1,270	11,526 <sup>^</sup>	70,770	0.00
					<b>19,213,914</b>	<b>0.80</b>
<b>Total shares</b>					<b>2,380,936,660</b>	<b>98.93</b>
<b>Total securities traded on an official stock exchange</b>					<b>2,380,936,660</b>	<b>98.93</b>
<b>Total securities</b>					<b>2,380,936,660</b>	<b>98.93</b>
<b>Derivative financial instruments</b>						
<b>Index Futures</b>						
Swiss Market Index Future June 2021	188	-	188	-	-	0.00
Swiss Market Index Future September 2021	-	212	212	-	-	0.00
Swiss Market Index Future December 2021	-	175	175	-	-	0.00
Swiss Market Index Future March 2022	-	87	87	-	-	0.00
Swiss Market Index Future June 2022	-	337	128	209	(1,105,027)	(0.05)
					<b>(1,105,027)</b>	<b>(0.05)</b>
<b>Total derivative financial instruments</b>					<b>(1,105,027)</b>	<b>(0.05)</b>
<b>Total investments</b>					<b>2,379,831,633</b>	<b>98.88</b>
Sight deposits					5,222,858	0.22
Other assets					21,643,615	0.90
<b>Total sub-fund assets</b>					<b>2,406,698,106</b>	<b>100.00</b>
Other liabilities					(1,322,728)	(0.05)
<b>Net sub-fund assets</b>					<b>2,405,375,378</b>	<b>99.95</b>

<sup>1</sup>Inclusive of corporate actions where applicable.

<sup>^</sup> These securities are partially or fully transferred as securities lent.

# iSHARES ETF (CH)

## COMPOSITION OF PORTFOLIO AND CHANGES IN HOLDINGS (continued)

### iSHARES SWISS DOMESTIC GOVERNMENT BOND 0-3 ETF (CH)

For the financial year ended 31 May 2022

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2022 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Securities traded on an official stock exchange</b>						
<b>Bonds</b>						
<b>Switzerland</b>						
Swiss Confederation Government Bond 1.25% 11.06.2024	-	32,024,000	6,129,000	25,895,000	26,535,900	41.73
Swiss Confederation Government Bond 4% 11.02.2023	52,371,000	57,638,000	75,307,000	34,702,000	35,767,352	56.25
					<b>62,303,252</b>	<b>97.98</b>
<b>Total bonds</b>					<b>62,303,252</b>	<b>97.98</b>
<b>Total securities traded on an official stock exchange</b>					<b>62,303,252</b>	<b>97.98</b>
<b>Total securities</b>					<b>62,303,252</b>	<b>97.98</b>
<b>Total investments</b>					<b>62,303,252</b>	<b>97.98</b>
Sight deposits					57,485	0.09
Other assets					1,228,239	1.93
<b>Total sub-fund assets</b>					<b>63,588,976</b>	<b>100.00</b>
Other liabilities					(8,276)	(0.01)
<b>Net sub-fund assets</b>					<b>63,580,700</b>	<b>99.99</b>

<sup>1</sup>Inclusive of corporate actions where applicable.

# iSHARES ETF (CH)

## COMPOSITION OF PORTFOLIO AND CHANGES IN HOLDINGS (continued)

### iSHARES SWISS DOMESTIC GOVERNMENT BOND 3-7 ETF (CH)

For the financial year ended 31 May 2022

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2022 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Securities traded on an official stock exchange</b>						
<b>Bonds</b>						
<b>Switzerland</b>						
Swiss Confederation Government Bond 1.25% 11.06.2024	16,952,000	-	16,952,000	-	-	0.00
Swiss Confederation Government Bond 1.25% 28.05.2026	15,548,000	47,844,000	3,847,000	59,545,000	61,941,686	21.76
Swiss Confederation Government Bond 1.5% 24.07.2025	14,404,000	45,849,000	4,800,000	55,453,000	57,826,388	20.32
Swiss Confederation Government Bond 3.25% 27.06.2027	13,728,000	34,423,000	4,371,000	43,780,000	50,033,973	17.58
Swiss Confederation Government Bond 4% 08.04.2028	29,588,000	68,979,000	7,864,000	90,703,000	108,925,233	38.27
					<b>278,727,280</b>	<b>97.93</b>
<b>Total bonds</b>					<b>278,727,280</b>	<b>97.93</b>
<b>Total securities traded on an official stock exchange</b>					<b>278,727,280</b>	<b>97.93</b>
<b>Total securities</b>					<b>278,727,280</b>	<b>97.93</b>
<b>Total investments</b>					<b>278,727,280</b>	<b>97.93</b>
Sight deposits					1,962,644	0.69
Other assets					3,921,483	1.38
<b>Total sub-fund assets</b>					<b>284,611,407</b>	<b>100.00</b>
Other liabilities					(1,520,067)	(0.53)
<b>Net sub-fund assets</b>					<b>283,091,340</b>	<b>99.47</b>

<sup>1</sup>Inclusive of corporate actions where applicable.



# iSHARES ETF (CH)

## COMPOSITION OF PORTFOLIO AND CHANGES IN HOLDINGS (continued)

### iSHARES SWISS DOMESTIC GOVERNMENT BOND 7-15 ETF (CH)

For the financial year ended 31 May 2022

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2022 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Securities traded on an official stock exchange</b>						
<b>Bonds</b>						
<b>Switzerland</b>						
Swiss Confederation Government Bond (Zero-Coupon) 22.06.2029	30,225,000	19,854,000	20,840,000	29,239,000	28,046,049	14.58
Swiss Confederation Government Bond (Zero-Coupon) 26.06.2034	12,220,000	9,214,000	7,368,000	14,066,000	12,586,257	6.54
Swiss Confederation Government Bond 0.25% 23.06.2035	-	22,593,000	11,595,000	10,998,000	10,021,928	5.21
Swiss Confederation Government Bond 0.5% 27.05.2030	20,800,000	13,192,000	11,314,000	22,678,000	22,379,784	11.63
Swiss Confederation Government Bond 0.5% 27.06.2032	13,975,000	15,724,000	10,007,000	19,692,000	18,987,026	9.87
Swiss Confederation Government Bond 2.25% 22.06.2031	18,850,000	13,712,000	11,390,000	21,172,000	23,868,254	12.40
Swiss Confederation Government Bond 2.5% 08.03.2036	28,015,000	22,338,000	19,137,000	31,216,000	37,131,432	19.30
Swiss Confederation Government Bond 3.5% 08.04.2033	28,210,000	15,477,000	15,482,000	28,205,000	35,699,069	18.55
					<b>188,719,799</b>	<b>98.08</b>
<b>Total bonds</b>					<b>188,719,799</b>	<b>98.08</b>
<b>Total securities traded on an official stock exchange</b>					<b>188,719,799</b>	<b>98.08</b>
<b>Total securities</b>					<b>188,719,799</b>	<b>98.08</b>
<b>Total investments</b>					<b>188,719,799</b>	<b>98.08</b>
Sight deposits					187,041	0.10
Other assets					3,505,843	1.82
<b>Total sub-fund assets</b>					<b>192,412,683</b>	<b>100.00</b>
Other liabilities					(1,779,815)	(0.92)
<b>Net sub-fund assets</b>					<b>190,632,868</b>	<b>99.08</b>

<sup>1</sup>Inclusive of corporate actions where applicable.

# iSHARES ETF (CH)

## COMPOSITION OF PORTFOLIO AND CHANGES IN HOLDINGS (continued)

### iSHARES CORE CHF CORPORATE BOND ETF (CH)

For the financial year ended 31 May 2022

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2022 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Securities traded on an official stock exchange</b>						
<b>Bonds</b>						
<b>Australia</b>						
AMP Group Finance Services Ltd 0.2031% 03.06.2024	2,575,000	-	715,000	1,860,000	1,718,640	0.12
AMP Group Finance Services Ltd 0.75% 19.12.2022	1,505,000	-	1,505,000	-	-	0.00
AMP Group Finance Services Ltd 0.8% 18.07.2023	2,975,000	-	85,000	2,890,000	2,798,098	0.19
Commonwealth Bank of Australia 0.113% 10.12.2029	1,870,000	500,000	300,000	2,070,000	1,832,985	0.13
Commonwealth Bank of Australia 0.1875% 08.12.2028	-	3,700,000	1,310,000	2,390,000	2,182,070	0.15
Commonwealth Bank of Australia 0.4% 25.09.2026	4,500,000	700,000	545,000	4,655,000	4,471,127	0.31
Macquarie Bank Ltd 0.625% 04.09.2023	3,150,000	300,000	-	3,450,000	3,453,795	0.24
Macquarie Bank Ltd 0.75% 05.02.2024	2,400,000	-	-	2,400,000	2,398,800	0.17
Macquarie Bank Ltd 3% 29.11.2022	1,660,000	-	1,660,000	-	-	0.00
Macquarie Group Ltd 0.395% 20.07.2028	-	3,900,000	-	3,900,000	3,496,350	0.24
Macquarie Group Ltd 1.285% 11.09.2029	-	1,200,000	-	1,200,000	1,115,400	0.08
National Australia Bank Ltd 0.065% 29.01.2029	3,300,000	-	205,000	3,095,000	2,779,310	0.19
National Australia Bank Ltd 0.125% 21.06.2027	1,300,000	600,000	5,000	1,895,000	1,771,825	0.12
National Australia Bank Ltd 0.25% 19.01.2023	2,110,000	-	2,110,000	-	-	0.00
National Australia Bank Ltd 0.25% 13.03.2024	2,875,000	300,000	1,300,000	1,875,000	1,858,125	0.13
National Australia Bank Ltd 0.2925% 03.02.2028	-	900,000	-	900,000	837,000	0.06
National Australia Bank Ltd 0.3% 31.10.2025	2,250,000	1,100,000	290,000	3,060,000	2,969,730	0.21
National Australia Bank Ltd 0.35% 05.08.2022	2,500,000	-	2,500,000	-	-	0.00
National Australia Bank Ltd 0.565% 03.02.2031	-	1,000,000	-	1,000,000	888,000	0.06
National Australia Bank Ltd 1.625% 05.09.2023	3,260,000	-	895,000	2,365,000	2,401,421	0.17
Transurban Queensland Finance Pty Ltd 0.625% 23.06.2023	1,750,000	-	-	1,750,000	1,751,925	0.12
Transurban Queensland Finance Pty Ltd 0.65% 02.11.2026	1,750,000	-	-	1,750,000	1,666,875	0.11
Transurban Queensland Finance Pty Ltd 0.875% 19.11.2031	2,300,000	300,000	955,000	1,645,000	1,425,393	0.10
Transurban Queensland Finance Pty Ltd 1% 08.12.2025	2,000,000	1,000,000	630,000	2,370,000	2,329,710	0.16
Westpac Banking Corp 0.3% 28.11.2025	3,575,000	90,000	750,000	2,915,000	2,820,262	0.20
Westpac Banking Corp 0.4% 09.06.2023	2,970,000	-	1,010,000	1,960,000	1,961,176	0.14
Westpac Banking Corp 0.4% 06.06.2024	1,400,000	500,000	485,000	1,415,000	1,401,558	0.10
Westpac Banking Corp 0.5% 16.05.2028	1,650,000	300,000	490,000	1,460,000	1,363,640	0.09
Woodside Finance Ltd 1% 11.12.2023	2,100,000	100,000	70,000	2,130,000	2,136,390	0.15
					<b>53,829,605</b>	<b>3.74</b>
<b>Bermuda</b>						
CBQ Finance Ltd 0.195% 22.04.2024	1,575,000	-	160,000	1,415,000	1,386,700	0.10
CBQ Finance Ltd 0.38% 19.10.2023	1,700,000	-	85,000	1,615,000	1,604,341	0.11
CBQ Finance Ltd 0.735% 27.11.2024	2,600,000	-	935,000	1,665,000	1,635,030	0.11
CBQ Finance Ltd 1.115% 17.10.2022	1,170,000	-	1,170,000	-	-	0.00
					<b>4,626,071</b>	<b>0.32</b>
<b>Virgin Islands (British)</b>						
Sinochem Offshore Capital Co Ltd 0.76% 17.06.2022	2,750,000	-	2,750,000	-	-	0.00
					-	<b>0.00</b>
<b>Chile</b>						
Banco BICE 0.75% 29.10.2026	-	1,500,000	130,000	1,370,000	1,293,965	0.09
Banco de Chile 0.25% 05.12.2024	1,300,000	200,000	610,000	890,000	869,085	0.06
Banco de Chile 0.3154% 04.01.2027	-	2,125,000	70,000	2,055,000	1,928,617	0.13
Banco de Chile 0.568% 21.11.2023	1,000,000	200,000	705,000	495,000	493,169	0.04
Banco de Credito e Inversiones SA 0.1% 18.09.2026	1,200,000	-	10,000	1,190,000	1,110,865	0.08
Banco de Credito e Inversiones SA 0.25% 29.10.2025	1,500,000	-	95,000	1,405,000	1,350,907	0.09
Banco de Credito e Inversiones SA 0.25% 24.09.2029	880,000	-	-	880,000	762,960	0.05
Banco de Credito e Inversiones SA 0.385% 15.12.2026	-	1,700,000	555,000	1,145,000	1,076,300	0.08

# iSHARES ETF (CH)

## COMPOSITION OF PORTFOLIO AND CHANGES IN HOLDINGS (continued)

### iSHARES CORE CHF CORPORATE BOND ETF (CH) (CONTINUED)

For the financial year ended 31 May 2022

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2022 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Bonds (continued)</b>						
<b>Chile (continued)</b>						
Banco de Credito e Inversiones SA 0.4% 22.11.2024	2,240,000	-	265,000	1,975,000	1,937,475	0.14
Banco de Credito e Inversiones SA 0.5994% 26.04.2027	-	1,700,000	-	1,700,000	1,604,800	0.11
Banco del Estado de Chile 0.01% 04.10.2027	800,000	500,000	275,000	1,025,000	934,800	0.07
Banco del Estado de Chile 0.24% 06.06.2025	2,345,000	-	535,000	1,810,000	1,750,270	0.12
Banco del Estado de Chile 0.575% 07.04.2027	1,450,000	-	925,000	525,000	498,225	0.04
Banco del Estado de Chile 0.6925% 04.12.2024	1,000,000	-	360,000	640,000	632,000	0.04
Banco Santander Chile 0.135% 29.08.2029	1,000,000	-	-	1,000,000	856,000	0.06
Banco Santander Chile 0.2975% 22.10.2026	-	2,500,000	450,000	2,050,000	1,930,075	0.13
Banco Santander Chile 0.33% 22.06.2027	-	3,250,000	1,370,000	1,880,000	1,742,760	0.12
Banco Santander Chile 0.35% 30.05.2025	800,000	-	-	800,000	776,400	0.05
Banco Santander Chile 0.384% 27.09.2024	1,850,000	-	910,000	940,000	923,550	0.06
Banco Santander Chile 0.441% 21.12.2023	500,000	-	155,000	345,000	342,585	0.02
Coopeuch Ltda 1.05% 15.10.2021	1,500,000	-	1,500,000	-	-	0.00
Scotiabank Chile SA 0.385% 22.07.2026	-	2,300,000	80,000	2,220,000	2,110,110	0.15
Scotiabank Chile SA 0.418% 31.03.2027	-	1,500,000	-	1,500,000	1,409,250	0.10
Tanner Servicios Financieros SA 0.6% 07.11.2022	2,210,000	-	2,210,000	-	-	0.00
Tanner Servicios Financieros SA 1.15% 26.04.2024	-	2,000,000	1,195,000	805,000	770,385	0.05
					<b>27,104,553</b>	<b>1.88</b>
<b>Denmark</b>						
Danske Bank A/S 0.625% 24.11.2022	2,400,000	-	2,400,000	-	-	0.00
					-	<b>0.00</b>
<b>Germany</b>						
Berlin Hyp AG 0.25% 11.09.2028	1,200,000	1,200,000	115,000	2,285,000	2,093,060	0.15
Berlin Hyp AG 0.25% 11.09.2028	-	1,000,000	1,000,000	-	-	0.00
Berlin Hyp AG 0.25% 04.10.2029	-	2,500,000	675,000	1,825,000	1,630,638	0.11
Berlin Hyp AG 0.25% 10.03.2031	1,700,000	-	-	1,700,000	1,468,800	0.10
Berlin Hyp AG 0.375% 21.02.2025	-	1,000,000	-	1,000,000	981,000	0.07
Commerzbank AG 1.1% 11.07.2025	1,200,000	-	630,000	570,000	554,040	0.04
Deutsche Bahn Finance GMBH 0.1% 01.12.2025	1,500,000	-	225,000	1,275,000	1,242,488	0.09
Deutsche Bahn Finance GMBH 0.1% 19.06.2029	2,340,000	1,600,000	90,000	3,850,000	3,526,600	0.25
Deutsche Bahn Finance GMBH 0.1% 28.01.2036	5,035,000	-	875,000	4,160,000	3,257,280	0.23
Deutsche Bahn Finance GMBH 0.2% 20.05.2033	3,300,000	1,800,000	1,320,000	3,780,000	3,203,550	0.22
Deutsche Bahn Finance GMBH 0.25% 27.10.2031	-	3,850,000	765,000	3,085,000	2,719,427	0.19
Deutsche Bahn Finance GMBH 0.45% 08.11.2030	3,250,000	-	-	3,250,000	2,973,750	0.21
Deutsche Bahn Finance GMBH 0.5% 18.07.2028	5,500,000	300,000	1,425,000	4,375,000	4,189,062	0.29
Deutsche Bahn Finance GMBH 0.5% 19.06.2034	1,095,000	-	-	1,095,000	934,035	0.07
Deutsche Bahn Finance GMBH 1.375% 24.07.2023	7,340,000	200,000	1,300,000	6,240,000	6,326,112	0.44
Deutsche Bahn Finance GMBH 1.5% 21.02.2024	200,000	-	-	200,000	203,500	0.01
Deutsche Bahn Finance GMBH 1.5% 26.08.2024	2,280,000	300,000	-	2,580,000	2,631,600	0.18
Deutsche Bank AG 0.315% 14.09.2027	-	3,000,000	800,000	2,200,000	1,965,700	0.14
Deutsche Bank AG 0.625% 08.02.2023	1,500,000	-	1,500,000	-	-	0.00
Deutsche Bank AG 0.625% 19.12.2023	3,350,000	55,000	310,000	3,095,000	3,074,882	0.21
Deutsche Bank AG 0.75% 21.03.2022	3,500,000	-	3,500,000	-	-	0.00
Deutsche Bank AG 0.8% 07.02.2025	2,000,000	-	-	2,000,000	1,954,000	0.14
Deutsche Bank AG 1.625% 12.09.2022	1,500,000	-	1,500,000	-	-	0.00
Deutsche Pfandbriefbank AG 0.125% 05.06.2023	1,700,000	-	-	1,700,000	1,692,010	0.12
Deutsche Pfandbriefbank AG 0.3% 02.11.2021	500,000	-	500,000	-	-	0.00
Deutsche Telekom AG 0.435% 06.02.2032	3,350,000	300,000	710,000	2,940,000	2,571,030	0.18
DVB Bank SE 0.575% 17.06.2022	1,000,000	-	1,000,000	-	-	0.00
DZ Bank AG Deutsche Zentral-Genossenschaftsbank Frankfurt Am Main 3.238% 30.08.2023	455,000	-	-	455,000	468,195	0.03
Henkel AG & Co KGaA 0.2725% 28.04.2023	3,350,000	-	3,350,000	-	-	0.00

# iSHARES ETF (CH)

## COMPOSITION OF PORTFOLIO AND CHANGES IN HOLDINGS (continued)

### iSHARES CORE CHF CORPORATE BOND ETF (CH) (CONTINUED)

For the financial year ended 31 May 2022

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2022 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Bonds (continued)</b>						
<b>Germany (continued)</b>						
Muenchener Hypothekenbank eG 0.1% 17.12.2025	2,200,000	-	200,000	2,000,000	1,907,000	0.13
Muenchener Hypothekenbank eG 0.125% 18.11.2027	1,100,000	500,000	-	1,600,000	1,474,400	0.10
Muenchener Hypothekenbank eG 0.2% 03.03.2031	2,150,000	-	115,000	2,035,000	1,761,293	0.12
Muenchener Hypothekenbank eG 0.25% 30.03.2027	1,400,000	800,000	-	2,200,000	2,057,000	0.14
Muenchener Hypothekenbank eG 0.25% 18.09.2028	2,500,000	500,000	475,000	2,525,000	2,296,487	0.16
Muenchener Hypothekenbank eG 0.25% 18.09.2028	500,000	-	500,000	-	-	0.00
Muenchener Hypothekenbank eG 0.3% 20.12.2024	2,300,000	-	70,000	2,230,000	2,176,480	0.15
Muenchener Hypothekenbank eG 0.35% 12.12.2023	1,000,000	-	80,000	920,000	914,020	0.06
					<b>62,247,439</b>	<b>4.33</b>
<b>Finland</b>						
Nordea Bank Abp 0.125% 02.06.2026	3,000,000	-	845,000	2,155,000	2,055,870	0.14
Nordea Bank Abp 0.25% 27.11.2023	2,750,000	500,000	1,020,000	2,230,000	2,216,174	0.16
Nordea Bank Abp 0.55% 23.06.2025	2,950,000	-	10,000	2,940,000	2,890,020	0.20
					<b>7,162,064</b>	<b>0.50</b>
<b>France</b>						
Banque Federative du Credit Mutuel SA 0.15% 06.03.2028	-	2,500,000	620,000	1,880,000	1,710,800	0.12
Banque Federative du Credit Mutuel SA 0.2% 12.06.2026	1,500,000	-	710,000	790,000	750,895	0.05
Banque Federative du Credit Mutuel SA 0.2% 03.11.2028	2,400,000	200,000	800,000	1,800,000	1,615,500	0.11
Banque Federative du Credit Mutuel SA 0.25% 10.07.2025	2,800,000	300,000	930,000	2,170,000	2,109,240	0.15
Banque Federative du Credit Mutuel SA 0.25% 21.06.2029	-	2,300,000	-	2,300,000	2,038,950	0.14
Banque Federative du Credit Mutuel SA 0.25% 24.10.2029	700,000	200,000	545,000	355,000	310,980	0.02
Banque Federative du Credit Mutuel SA 0.32% 10.02.2025	1,500,000	300,000	-	1,800,000	1,764,000	0.12
Banque Federative du Credit Mutuel SA 0.366% 10.10.2024	1,500,000	-	-	1,500,000	1,477,500	0.10
Banque Federative du Credit Mutuel SA 0.4% 12.02.2024	1,600,000	300,000	75,000	1,825,000	1,813,137	0.13
Banque Federative du Credit Mutuel SA 0.4% 19.12.2025	2,570,000	200,000	-	2,770,000	2,679,975	0.19
Banque Federative du Credit Mutuel SA 0.55% 08.12.2023	3,700,000	100,000	335,000	3,465,000	3,458,070	0.24
Banque Federative du Credit Mutuel SA 0.6% 05.04.2027	2,400,000	-	-	2,400,000	2,287,200	0.16
Banque Federative du Credit Mutuel SA 1% 13.11.2026	200,000	600,000	-	800,000	781,600	0.05
Banque Federative du Credit Mutuel SA 1.5% 01.06.2027	-	1,600,000	600,000	1,000,000	996,000	0.07
Banque Federative du Credit Mutuel SA 2% 22.05.2024	620,000	-	-	620,000	633,640	0.04
BNP Paribas SA 0.1475% 13.07.2027	-	3,000,000	600,000	2,400,000	2,241,600	0.16
BNP Paribas SA 0.15% 10.03.2028	2,800,000	200,000	1,400,000	1,600,000	1,464,800	0.10
BNP Paribas SA 0.3% 15.10.2027	400,000	400,000	-	800,000	729,200	0.05
BNP Paribas SA 0.5% 16.03.2029	2,400,000	-	400,000	2,000,000	1,814,000	0.13
BNP Paribas SA 0.5275% 20.01.2028	-	4,000,000	800,000	3,200,000	2,990,400	0.21
BNP Paribas SA 1% 06.06.2025	2,000,000	-	375,000	1,625,000	1,608,750	0.11
BNP Paribas SA 1.75% 05.06.2025	1,000,000	-	235,000	765,000	767,678	0.05
BNP Paribas SA 1.875% 12.09.2022	1,740,000	-	1,740,000	-	-	0.00
BPCE SA 0.5% 08.11.2023	1,500,000	-	85,000	1,415,000	1,410,897	0.10
Credit Agricole SA 0.1275% 27.07.2028	3,000,000	-	1,050,000	1,950,000	1,746,225	0.12
Credit Agricole SA 0.1637% 28.04.2028	-	2,400,000	120,000	2,280,000	2,075,940	0.14
Credit Agricole SA 0.2% 30.10.2023	2,500,000	-	500,000	2,000,000	1,987,600	0.14
Credit Agricole SA 0.2125% 21.06.2029	-	2,700,000	-	2,700,000	2,389,500	0.17
Credit Agricole SA 0.25% 10.10.2029	500,000	-	-	500,000	438,000	0.03
Credit Agricole SA 0.25% 10.03.2031	1,700,000	-	530,000	1,170,000	992,745	0.07
Credit Agricole SA 0.3% 18.04.2024	1,500,000	300,000	-	1,800,000	1,782,900	0.12
Credit Agricole SA 0.41% 18.01.2030	-	1,000,000	-	1,000,000	880,500	0.06

# iSHARES ETF (CH)

## COMPOSITION OF PORTFOLIO AND CHANGES IN HOLDINGS (continued)

### iSHARES CORE CHF CORPORATE BOND ETF (CH) (CONTINUED)

For the financial year ended 31 May 2022

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2022 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Bonds (continued)</b>						
<b>France (continued)</b>						
Credit Agricole SA 0.5% 01.10.2026	2,600,000	-	600,000	2,000,000	1,893,000	0.13
Credit Agricole SA 0.55% 01.09.2022	1,500,000	-	1,500,000	-	-	0.00
Credit Agricole SA 0.55% 14.12.2026	300,000	-	-	300,000	286,950	0.02
Credit Agricole SA 0.625% 15.09.2023	1,250,000	-	370,000	880,000	880,528	0.06
Credit Agricole SA 0.625% 12.07.2024	1,200,000	1,000,000	1,000,000	1,200,000	1,186,800	0.08
Credit Agricole SA 1% 27.01.2025	400,000	700,000	-	1,100,000	1,094,500	0.08
Credit Agricole SA 1% 07.11.2025	1,400,000	-	-	1,400,000	1,375,500	0.10
Credit Agricole SA 1.4604% 01.07.2027	-	800,000	-	800,000	792,000	0.06
Credit Agricole SA 1.75% 13.03.2023	1,290,000	-	1,290,000	-	-	0.00
Credit Agricole SA 2.125% 30.10.2024	2,700,000	300,000	70,000	2,930,000	3,012,040	0.21
Credit Agricole SA 2.125% 29.09.2025	1,500,000	-	500,000	1,000,000	1,017,000	0.07
Electricite de France SA 0.3% 14.10.2024	5,015,000	300,000	840,000	4,475,000	4,412,350	0.31
Electricite de France SA 0.65% 13.10.2028	1,355,000	300,000	125,000	1,530,000	1,428,255	0.10
ELO SACA 1.5% 03.06.2024	1,490,000	200,000	95,000	1,595,000	1,591,012	0.11
Engie SA 1.625% 09.10.2024	1,580,000	200,000	-	1,780,000	1,806,700	0.13
mFinance France SA 1.005% 28.03.2023	2,050,000	-	2,050,000	-	-	0.00
Orange SA 0.2% 24.11.2025	4,450,000	500,000	300,000	4,650,000	4,501,200	0.31
Orange SA 0.625% 22.06.2029	1,100,000	-	330,000	770,000	719,180	0.05
Primeo Holding AG 0.1% 28.09.2029	-	1,500,000	350,000	1,150,000	1,031,550	0.07
RCI Banque SA 0.5% 20.04.2022	1,000,000	-	1,000,000	-	-	0.00
RCI Banque SA 0.5% 18.07.2024	2,900,000	700,000	920,000	2,680,000	2,613,000	0.18
RCI Banque SA 0.55% 30.05.2023	700,000	-	90,000	610,000	607,133	0.04
RCI Banque SA 2.1% 23.05.2025	-	750,000	250,000	500,000	502,000	0.04
Societe Generale SA 0.25% 08.10.2026	1,800,000	-	400,000	1,400,000	1,303,400	0.09
Societe Generale SA 0.25% 25.02.2027	2,400,000	-	600,000	1,800,000	1,639,800	0.11
Societe Generale SA 0.28% 26.01.2027	-	800,000	-	800,000	752,400	0.05
Societe Generale SA 0.3325% 29.11.2028	-	2,000,000	310,000	1,690,000	1,517,620	0.11
Societe Generale SA 0.375% 26.07.2028	1,600,000	200,000	-	1,800,000	1,621,800	0.11
Societe Generale SA 0.7% 26.02.2025	1,200,000	-	-	1,200,000	1,173,000	0.08
Societe Generale SA 0.745% 26.01.2029	-	1,000,000	-	1,000,000	914,500	0.06
Societe Generale SA 0.875% 28.02.2024	1,600,000	-	-	1,600,000	1,597,600	0.11
Societe Generale SA 2.375% 19.09.2022	600,000	600,000	1,200,000	-	-	0.00
TotalEnergies Capital International SA 0.166% 21.12.2029	2,000,000	300,000	300,000	2,000,000	1,773,000	0.12
TotalEnergies Capital International SA 0.288% 13.07.2026	1,800,000	1,300,000	1,000,000	2,100,000	2,016,000	0.14
TotalEnergies Capital International SA 0.5% 01.06.2027	2,690,000	400,000	700,000	2,390,000	2,282,450	0.16
TotalEnergies Capital International SA 1% 29.08.2024	9,035,000	330,000	1,255,000	8,110,000	8,130,275	0.57
Unibail-Rodamco-Westfield SE 2% 20.11.2023	550,000	-	-	550,000	559,790	0.04
Vinci SA 3% 24.01.2022	700,000	200,000	900,000	-	-	0.00
					<b>105,780,555</b>	<b>7.35</b>
<b>Ireland</b>						
Glencore Capital Finance DAC 0.5% 07.09.2028	-	1,800,000	205,000	1,595,000	1,419,550	0.10
Glencore Capital Finance DAC 1% 30.03.2027	3,200,000	100,000	700,000	2,600,000	2,484,300	0.17
Intesa Sanpaolo Bank Ireland Plc 0.25% 30.09.2024	2,600,000	600,000	-	3,200,000	3,118,400	0.22
Russian Railways Via RZD Capital Plc 0.898% 03.10.2025	7,420,000	3,025,000	10,445,000	-	-	0.00
Russian Railways Via RZD Capital Plc 1.195% 03.04.2028	1,850,000	-	1,850,000	-	-	0.00
Russian Railways Via RZD Capital Plc 2.1% 02.10.2023	11,700,000	9,735,000	21,435,000	-	-	0.00
UniCredit Bank AG 4.25% 19.10.2022	1,460,000	-	1,460,000	-	-	0.00
					<b>7,022,250</b>	<b>0.49</b>

# iSHARES ETF (CH)

## COMPOSITION OF PORTFOLIO AND CHANGES IN HOLDINGS (continued)

### iSHARES CORE CHF CORPORATE BOND ETF (CH) (CONTINUED)

For the financial year ended 31 May 2022

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2022 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Bonds (continued)</b>						
<b>Jersey</b>						
Glencore Finance Europe Ltd 0.35% 10.09.2025	3,000,000	-	715,000	2,285,000	2,181,033	0.15
Glencore Finance Europe Ltd 1.25% 09.10.2024	1,650,000	500,000	-	2,150,000	2,139,250	0.15
Heathrow Funding Ltd 0.45% 15.10.2026	1,600,000	1,500,000	1,275,000	1,825,000	1,717,325	0.12
Heathrow Funding Ltd 0.5% 17.05.2024	4,300,000	400,000	700,000	4,000,000	3,950,000	0.27
Heathrow Funding Ltd 1.8% 27.05.2027	-	2,300,000	-	2,300,000	2,282,750	0.16
					<b>12,270,358</b>	<b>0.85</b>
<b>Cayman Islands</b>						
ADCB Finance Cayman Ltd 0.375% 23.01.2023	1,200,000	-	1,200,000	-	-	0.00
ADCB Finance Cayman Ltd 0.5% 29.11.2024	1,500,000	1,000,000	1,090,000	1,410,000	1,379,685	0.10
ADCB Finance Cayman Ltd 0.725% 15.02.2024	1,500,000	200,000	70,000	1,630,000	1,621,850	0.11
BOS Funding Ltd 1.5% 29.11.2023	500,000	-	-	500,000	492,500	0.03
Doha Finance Ltd 0.465% 24.01.2024	-	1,300,000	-	1,300,000	1,279,200	0.09
					<b>4,773,235</b>	<b>0.33</b>
<b>Canada</b>						
Bank of Montreal 0.05% 30.12.2022	4,500,000	-	4,500,000	-	-	0.00
Bank of Nova Scotia 0.1425% 25.10.2028	-	2,200,000	1,000,000	1,200,000	1,080,600	0.08
Bank of Nova Scotia 0.3% 16.09.2022	4,400,000	-	4,400,000	-	-	0.00
Bank of Nova Scotia 0.3025% 30.07.2031	-	3,100,000	465,000	2,635,000	2,229,210	0.15
Bank of Nova Scotia 0.385% 01.02.2029	-	2,500,000	-	2,500,000	2,272,500	0.16
Canadian Imperial Bank of Commerce 0.05% 15.10.2026	4,000,000	200,000	-	4,200,000	3,929,100	0.27
Canadian Imperial Bank of Commerce 0.15% 31.07.2023	2,900,000	1,500,000	345,000	4,055,000	4,039,591	0.28
Canadian Imperial Bank of Commerce 0.18% 20.04.2029	-	3,500,000	395,000	3,105,000	2,715,322	0.19
Canadian Imperial Bank of Commerce 0.2825% 03.02.2027	-	2,000,000	-	2,000,000	1,877,000	0.13
Canadian Imperial Bank of Commerce 0.6% 30.01.2025	1,800,000	-	505,000	1,295,000	1,271,690	0.09
Royal Bank of Canada 0.1% 18.07.2023	3,400,000	800,000	1,155,000	3,045,000	3,035,560	0.21
Royal Bank of Canada 0.2% 22.09.2031	-	1,900,000	-	1,900,000	1,573,200	0.11
Royal Bank of Canada 0.25% 15.10.2029	-	2,700,000	1,055,000	1,645,000	1,455,003	0.10
Royal Bank of Canada 1.45% 04.05.2027	-	3,000,000	-	3,000,000	2,979,000	0.21
					<b>28,457,776</b>	<b>1.98</b>
<b>Liechtenstein</b>						
Hilti AG 0.05% 02.07.2025	2,375,000	-	75,000	2,300,000	2,228,700	0.15
Hilti AG 0.2% 08.11.2024	1,200,000	-	500,000	700,000	687,749	0.05
Hilti AG 0.4% 08.11.2027	900,000	-	480,000	420,000	397,740	0.03
Hilti AG 1.875% 30.10.2023	930,000	-	-	930,000	946,926	0.07
LGT Bank AG 0.2% 12.10.2026	3,600,000	800,000	1,415,000	2,985,000	2,841,720	0.20
LGT Bank AG 0.2% 04.11.2030	2,900,000	-	300,000	2,600,000	2,239,900	0.16
LGT Bank AG 0.375% 05.07.2028	2,200,000	-	-	2,200,000	2,005,300	0.14
LGT Bank AG 0.375% 15.11.2029	1,200,000	400,000	400,000	1,200,000	1,058,400	0.07
LGT Bank AG 0.45% 29.07.2031	-	2,600,000	400,000	2,200,000	1,861,200	0.13
LGT Bank AG 0.5% 12.05.2027	3,050,000	400,000	300,000	3,150,000	3,000,375	0.21
LGT Bank AG 0.625% 25.11.2025	3,000,000	400,000	300,000	3,100,000	3,044,200	0.21
LGT Bank AG 1.875% 08.02.2023	2,925,000	-	2,925,000	-	-	0.00
Liechtensteinische Landesbank AG 0.125% 28.05.2026	2,500,000	2,000,000	2,520,000	1,980,000	1,882,980	0.13
Liechtensteinische Landesbank AG 0.3% 24.09.2030	2,250,000	-	550,000	1,700,000	1,473,900	0.10
VP Bank AG 0.6% 29.11.2029	2,000,000	-	-	2,000,000	1,783,000	0.12
VP Bank AG 0.875% 07.10.2024	500,000	-	-	500,000	498,250	0.03
					<b>25,950,340</b>	<b>1.80</b>
<b>Luxembourg</b>						
Aroundtown SA 0.732% 30.01.2025	2,150,000	500,000	-	2,650,000	2,577,125	0.18
Aroundtown SA 1.72% 05.03.2026	2,800,000	1,200,000	3,260,000	740,000	722,610	0.05

# iSHARES ETF (CH)

## COMPOSITION OF PORTFOLIO AND CHANGES IN HOLDINGS (continued)

### iSHARES CORE CHF CORPORATE BOND ETF (CH) (CONTINUED)

For the financial year ended 31 May 2022

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2022 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Bonds (continued)</b>						
<b>Luxembourg (continued)</b>						
Banque Internationale a Luxembourg SA 0.55% 11.10.2022	2,300,000	-	2,300,000	-	-	0.00
Banque Internationale a Luxembourg SA 1% 10.07.2025	1,000,000	-	-	1,000,000	977,500	0.07
CPI Property Group SA 1.63% 25.10.2023	2,200,000	-	-	2,200,000	2,218,480	0.15
DH Switzerland Finance Sarl 0.5% 08.12.2023	6,510,000	-	1,045,000	5,465,000	5,451,338	0.38
DH Switzerland Finance Sarl 1.125% 08.12.2028	2,200,000	400,000	80,000	2,520,000	2,449,440	0.17
Fondo Financiero para el Desarrollo de la Cuenca del Plata 0.795% 01.12.2028	-	1,000,000	1,000,000	-	-	0.00
Grand City Properties SA 0.57% 24.06.2024	1,900,000	-	305,000	1,595,000	1,531,200	0.11
Grand City Properties SA 0.956% 01.09.2026	1,000,000	-	-	1,000,000	935,000	0.06
Mediobanca International Luxembourg SA 0.55% 02.03.2023	1,200,000	500,000	1,700,000	-	-	0.00
					<b>16,862,693</b>	<b>1.17</b>
<b>Mexico</b>						
Banco Mercantil del Norte SA 0.45% 18.12.2023	700,000	-	-	700,000	683,550	0.05
Banco Mercantil del Norte SA 0.5% 06.12.2024	3,160,000	-	770,000	2,390,000	2,277,670	0.16
Banco Mercantil del Norte SA 1.55% 11.10.2022	3,500,000	-	1,500,000	2,000,000	1,998,200	0.14
					<b>4,959,420</b>	<b>0.35</b>
<b>New Zealand</b>						
ANZ New Zealand Int'l Ltd 0.25% 25.10.2023	2,300,000	-	130,000	2,170,000	2,159,367	0.15
ANZ New Zealand Int'l Ltd 0.25% 22.09.2025	1,600,000	300,000	185,000	1,715,000	1,659,263	0.11
ANZ New Zealand Int'l Ltd 0.35% 22.10.2024	2,750,000	1,000,000	420,000	3,330,000	3,276,720	0.23
ASB Finance Ltd 0.1175% 29.06.2028	-	2,575,000	1,170,000	1,405,000	1,261,690	0.09
ASB Finance Ltd 0.2% 02.08.2024	1,700,000	300,000	175,000	1,825,000	1,789,413	0.12
ASB Finance Ltd 0.45% 30.01.2025	2,300,000	2,800,000	2,475,000	2,625,000	2,572,500	0.18
Bank of New Zealand 0.3625% 14.12.2029	-	3,000,000	660,000	2,340,000	2,081,430	0.14
BNZ International Funding Ltd 0.111% 24.07.2028	3,250,000	300,000	225,000	3,325,000	3,010,787	0.21
BNZ International Funding Ltd 0.25% 24.06.2022	2,500,000	-	2,500,000	-	-	0.00
Kiwibank Ltd 0.25% 18.10.2023	2,000,000	-	-	2,000,000	1,989,600	0.14
Transpower New Zealand Ltd 0.02% 16.12.2027	1,300,000	-	525,000	775,000	723,075	0.05
Transpower New Zealand Ltd 0.0375% 16.03.2029	1,400,000	850,000	725,000	1,525,000	1,389,275	0.10
Westpac Securities NZ Ltd 0.125% 15.12.2022	1,750,000	-	1,750,000	-	-	0.00
Westpac Securities NZ Ltd 0.375% 05.02.2024	4,700,000	400,000	75,000	5,025,000	4,989,825	0.35
					<b>26,902,945</b>	<b>1.87</b>
<b>Netherlands</b>						
ABN AMRO Bank NV 0.3% 18.12.2024	900,000	500,000	65,000	1,335,000	1,316,310	0.09
ABN AMRO Bank NV 0.5% 29.07.2022	1,050,000	-	1,050,000	-	-	0.00
Achmea Bank NV 0.5% 15.11.2022	700,000	-	700,000	-	-	0.00
Achmea Bank NV 0.5% 27.10.2023	1,500,000	700,000	85,000	2,115,000	2,111,193	0.15
Achmea Bank NV 0.5% 03.10.2025	1,500,000	300,000	1,000,000	800,000	781,600	0.05
BMW International Investment BV 0.3% 05.09.2024	2,800,000	1,000,000	500,000	3,300,000	3,267,000	0.23
BMW International Investment BV 0.75% 03.09.2027	3,450,000	400,000	1,400,000	2,450,000	2,383,850	0.17
Cooperatieve Rabobank UA 0.25% 25.11.2027	2,600,000	400,000	600,000	2,400,000	2,212,800	0.15
Cooperatieve Rabobank UA 1.3625% 28.04.2028	-	1,400,000	-	1,400,000	1,371,300	0.10
Cooperatieve Rabobank UA 3.125% 15.09.2026	4,805,000	400,000	465,000	4,740,000	5,112,090	0.36
Cooperatieve Rabobank UA 3.5% 31.08.2023	2,070,000	-	335,000	1,735,000	1,802,491	0.13
Daimler International Finance BV 0.25% 14.11.2022	2,320,000	-	2,320,000	-	-	0.00
Daimler International Finance BV 0.85% 14.11.2025	2,220,000	200,000	500,000	1,920,000	1,901,760	0.13
Digital Intrepid Holding BV 0.2% 15.12.2026	-	3,400,000	830,000	2,570,000	2,354,120	0.16
Digital Intrepid Holding BV 0.55% 16.04.2029	-	3,700,000	700,000	3,000,000	2,584,500	0.18
Digital Intrepid Holding BV 1.7% 30.03.2027	-	1,400,000	-	1,400,000	1,355,200	0.09
EBN BV 0.5% 22.09.2022	2,050,000	-	2,050,000	-	-	0.00
EBN BV 0.875% 22.09.2026	1,340,000	-	-	1,340,000	1,331,960	0.09

# iSHARES ETF (CH)

## COMPOSITION OF PORTFOLIO AND CHANGES IN HOLDINGS (continued)

### iSHARES CORE CHF CORPORATE BOND ETF (CH) (CONTINUED)

For the financial year ended 31 May 2022

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2022 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Bonds (continued)</b>						
<b>Netherlands (continued)</b>						
EBN BV 1.125% 04.07.2024	1,210,000	100,000	-	1,310,000	1,324,410	0.09
EBN BV 1.625% 03.10.2023	1,915,000	-	300,000	1,615,000	1,646,654	0.11
Enel Finance International NV 0.55% 03.09.2024	3,650,000	500,000	870,000	3,280,000	3,255,400	0.23
Enel Finance International NV 4% 26.10.2027	380,000	-	-	380,000	429,400	0.03
Shell International Finance BV 0.375% 21.08.2023	7,950,000	1,200,000	1,125,000	8,025,000	8,015,370	0.56
Shell International Finance BV 0.875% 21.08.2028	5,890,000	1,600,000	1,800,000	5,690,000	5,482,315	0.38
					<b>50,039,723</b>	<b>3.48</b>
<b>Norway</b>						
DNB Bank ASA 0.05% 13.03.2024	1,300,000	300,000	705,000	895,000	882,917	0.06
DNB Bank ASA 0.125% 30.11.2023	1,000,000	-	665,000	335,000	332,488	0.02
DNB Bank ASA 1.1675% 03.06.2027	-	1,000,000	-	1,000,000	991,000	0.07
Norske Tog AS 1.125% 02.05.2023	1,700,000	-	1,700,000	-	-	0.00
SpareBank 1 Nord Norge 0.125% 11.12.2025	1,400,000	-	-	1,400,000	1,342,600	0.10
SpareBank 1 Nord Norge 0.125% 15.09.2028	-	2,000,000	1,000,000	1,000,000	900,500	0.06
SpareBank 1 Nord Norge 0.3% 16.09.2022	750,000	-	750,000	-	-	0.00
SpareBank 1 SMN 0.35% 05.04.2023	1,650,000	-	1,650,000	-	-	0.00
					<b>4,449,505</b>	<b>0.31</b>
<b>Austria</b>						
Erste Group Bank AG 0.25% 02.10.2028	-	2,700,000	115,000	2,585,000	2,322,622	0.16
HYPO NOE Landesbank fuer Niederoesterreich und Wien AG 0.1% 27.11.2024	1,200,000	400,000	890,000	710,000	692,605	0.05
HYPO NOE Landesbank fuer Niederoesterreich und Wien AG 0.125% 17.10.2023	1,000,000	-	-	1,000,000	995,600	0.07
Hypo Vorarlberg Bank AG 0.125% 23.08.2028	2,000,000	1,200,000	870,000	2,330,000	2,092,340	0.14
Hypo Vorarlberg Bank AG 0.125% 03.09.2029	1,650,000	400,000	165,000	1,885,000	1,629,583	0.11
Hypo Vorarlberg Bank AG 0.125% 27.03.2030	1,800,000	-	-	1,800,000	1,544,400	0.11
Hypo Vorarlberg Bank AG 0.45% 05.03.2024	1,250,000	300,000	-	1,550,000	1,532,950	0.11
Hypo Vorarlberg Bank AG 1.625% 29.11.2029	1,400,000	-	630,000	770,000	723,800	0.05
Raiffeisen Bank International AG 4.75% 24.10.2022	2,650,000	-	2,650,000	-	-	0.00
Raiffeisenlandesbank Oberoesterreich AG 0.175% 29.10.2026	1,300,000	100,000	75,000	1,325,000	1,250,138	0.09
					<b>12,784,038</b>	<b>0.89</b>
<b>Philippines</b>						
Bank of the Philippine Islands (Zero-Coupon) 24.09.2021	500,000	-	500,000	-	-	0.00
					-	<b>0.00</b>
<b>Poland</b>						
mBank SA 0.565% 07.06.2022	2,695,000	-	1,000,000	1,695,000	1,694,492	0.12
					<b>1,694,492</b>	<b>0.12</b>
<b>Sweden</b>						
Svenska Handelsbanken AB 1.25% 24.05.2027	-	3,400,000	-	3,400,000	3,383,000	0.24
Svenska Handelsbanken AB 1.375% 05.10.2022	2,100,000	-	2,100,000	-	-	0.00
Swedish Match AB 2.125% 26.06.2023	1,015,000	-	-	1,015,000	1,030,022	0.07
					<b>4,413,022</b>	<b>0.31</b>
<b>Switzerland</b>						
Aarekraftwerk Klingnau AG 0.625% 03.08.2029	500,000	-	-	500,000	465,500	0.03
ABB Ltd (Zero-Coupon) 25.09.2023	-	500,000	-	500,000	497,550	0.03
ABB Ltd 0.3% 06.08.2024	3,200,000	300,000	525,000	2,975,000	2,945,250	0.20
ABB Ltd 0.75% 25.03.2027	-	5,350,000	-	5,350,000	5,237,650	0.36
ABB Ltd 1% 07.05.2029	1,500,000	-	-	1,500,000	1,462,500	0.10
Adecco Group AG 0.875% 27.11.2025	3,200,000	-	600,000	2,600,000	2,585,700	0.18
Adecco Group AG 0.875% 18.09.2026	900,000	-	120,000	780,000	768,300	0.05
Aeroporto International de Geneve 0.31% 27.06.2029	800,000	-	-	800,000	703,600	0.05



# iSHARES ETF (CH)

## COMPOSITION OF PORTFOLIO AND CHANGES IN HOLDINGS (continued)

### iSHARES CORE CHF CORPORATE BOND ETF (CH) (CONTINUED)

For the financial year ended 31 May 2022

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2022 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Bonds (continued)</b>						
<b>Switzerland (continued)</b>						
Aeroport International de Geneve 0.4% 20.09.2027	2,405,000	-	285,000	2,120,000	1,966,300	0.14
Aeroport International de Geneve 0.95% 25.03.2031	2,250,000	-	705,000	1,545,000	1,378,140	0.10
Aeroport International de Geneve 1.05% 26.05.2023	3,300,000	-	-	3,300,000	3,316,830	0.23
AKEB AG fuer Kernenergie Beteiligungen 1.45% 23.07.2027	2,400,000	-	-	2,400,000	2,374,800	0.16
AKEB AG fuer Kernenergie Beteiligungen 1.625% 09.06.2023	2,000,000	-	-	2,000,000	2,019,800	0.14
Allgemeine Baugenossenschaft Zuerich 0.25% 30.09.2031	-	1,500,000	90,000	1,410,000	1,225,995	0.08
Allreal Holding AG 0.4% 26.09.2029	1,000,000	-	-	1,000,000	896,000	0.06
Allreal Holding AG 0.5% 19.04.2023	1,000,000	-	1,000,000	-	-	0.00
Allreal Holding AG 0.6% 15.07.2030	-	3,500,000	260,000	3,240,000	2,907,900	0.20
Allreal Holding AG 0.6% 15.07.2030	-	500,000	500,000	-	-	0.00
Allreal Holding AG 0.625% 10.05.2024	1,700,000	800,000	1,160,000	1,340,000	1,327,940	0.09
Allreal Holding AG 0.7% 22.09.2028	3,200,000	500,000	495,000	3,205,000	2,985,457	0.21
Allreal Holding AG 0.75% 19.06.2026	1,335,000	-	-	1,335,000	1,294,283	0.09
Allreal Holding AG 0.875% 30.03.2027	1,850,000	-	75,000	1,775,000	1,708,438	0.12
Allreal Holding AG 1.375% 31.03.2025	1,500,000	-	1,060,000	440,000	440,440	0.03
Alpiq Holding AG 1.625% 30.05.2025	-	3,300,000	-	3,300,000	3,280,200	0.23
Alpiq Holding AG 1.75% 24.06.2026	-	2,600,000	-	2,600,000	2,567,500	0.18
Alpiq Holding AG 2.125% 30.06.2023	2,000,000	-	200,000	1,800,000	1,823,940	0.13
Alpiq Holding AG 2.25% 20.09.2021	475,000	-	475,000	-	-	0.00
Alpiq Holding AG 2.625% 29.07.2024	3,030,000	-	-	3,030,000	3,104,235	0.22
Alpiq Holding AG 3% 16.05.2022	1,315,000	-	1,315,000	-	-	0.00
Amag Leasing AG 0.125% 12.07.2022	1,200,000	400,000	1,600,000	-	-	0.00
Amag Leasing AG 0.125% 12.02.2024	1,500,000	-	540,000	960,000	939,840	0.06
Amag Leasing AG 0.175% 16.06.2025	-	2,300,000	115,000	2,185,000	2,097,600	0.15
Amag Leasing AG 0.21% 27.06.2024	-	1,700,000	775,000	925,000	900,488	0.06
Amag Leasing AG 0.25% 27.10.2023	2,100,000	-	-	2,100,000	2,071,650	0.14
Amag Leasing AG 0.35% 27.10.2021	2,650,000	-	2,650,000	-	-	0.00
Amag Leasing AG 0.5% 12.11.2025	1,800,000	-	-	1,800,000	1,721,700	0.12
Amag Leasing AG 0.525% 27.10.2026	-	2,000,000	715,000	1,285,000	1,207,258	0.08
Amag Leasing AG 0.55% 10.02.2023	2,000,000	-	2,000,000	-	-	0.00
Amag Leasing AG 0.875% 25.10.2024	2,000,000	-	-	2,000,000	1,974,000	0.14
Axpo Holding AG 0.25% 04.02.2025	-	1,200,000	-	1,200,000	1,171,800	0.08
Axpo Holding AG 0.625% 04.02.2027	-	1,600,000	-	1,600,000	1,525,600	0.11
Axpo Holding AG 1.002% 23.07.2027	3,000,000	-	-	3,000,000	2,902,500	0.20
Axpo Holding AG 1.75% 29.05.2024	2,900,000	100,000	-	3,000,000	3,049,500	0.21
Axpo Holding AG 3.125% 26.02.2025	3,085,000	-	-	3,085,000	3,240,792	0.22
Baloise Holding AG (Zero-Coupon) 23.09.2022	1,500,000	-	1,500,000	-	-	0.00
Baloise Holding AG 0.01% 25.09.2026	1,250,000	-	-	1,250,000	1,178,125	0.08
Baloise Holding AG 0.01% 25.09.2029	1,350,000	-	-	1,350,000	1,183,950	0.08
Baloise Holding AG 0.125% 27.06.2030	-	2,825,000	1,050,000	1,775,000	1,543,363	0.11
Baloise Holding AG 0.15% 17.02.2031	2,160,000	500,000	-	2,660,000	2,280,950	0.16
Baloise Holding AG 0.25% 16.12.2026	2,500,000	-	150,000	2,350,000	2,230,150	0.15
Baloise Holding AG 0.3% 16.02.2027	-	1,000,000	-	1,000,000	947,500	0.07
Baloise Holding AG 0.5% 28.11.2025	2,200,000	-	350,000	1,850,000	1,804,675	0.13
Baloise Holding AG 0.5% 16.12.2030	1,700,000	-	135,000	1,565,000	1,398,328	0.10
Baloise Holding AG 1.125% 19.12.2024	1,950,000	-	700,000	1,250,000	1,255,000	0.09
Baloise Holding AG 1.75% 26.04.2023	2,280,000	-	2,280,000	-	-	0.00
Baloise Holding AG 2% 12.10.2022	1,060,000	560,000	1,620,000	-	-	0.00
Bank Cler AG 0.375% 26.04.2027	1,000,000	-	395,000	605,000	572,633	0.04
Bank Cler AG 0.5% 28.11.2025	2,250,000	-	90,000	2,160,000	2,110,320	0.15

# iSHARES ETF (CH)

## COMPOSITION OF PORTFOLIO AND CHANGES IN HOLDINGS (continued)

### iSHARES CORE CHF CORPORATE BOND ETF (CH) (CONTINUED)

For the financial year ended 31 May 2022

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2022 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Bonds (continued)</b>						
<b>Switzerland (continued)</b>						
Bank Julius Baer & Co AG 0.125% 27.04.2028	2,850,000	300,000	120,000	3,030,000	2,757,300	0.19
Banque Cantonale de Geneve 0.125% 23.04.2026	1,500,000	200,000	-	1,700,000	1,642,200	0.11
Banque Cantonale de Geneve 0.5% 10.06.2024	1,410,000	-	-	1,410,000	1,405,770	0.10
Banque Cantonale de Geneve 0.625% 16.03.2029	-	800,000	-	800,000	762,800	0.05
Banque Cantonale de Geneve 1.125% 28.06.2027	1,085,000	300,000	-	1,385,000	1,339,295	0.09
Banque Cantonale Vaudoise 0.2% 22.12.2033	-	1,800,000	-	1,800,000	1,499,400	0.10
Banque Cantonale Vaudoise 0.25% 28.11.2025	3,250,000	-	90,000	3,160,000	3,081,000	0.21
Banque Cantonale Vaudoise 0.4% 07.04.2031	300,000	-	-	300,000	270,300	0.02
Banque Cantonale Vaudoise 0.4% 05.05.2036	2,700,000	500,000	1,250,000	1,950,000	1,600,950	0.11
Banque Cantonale Vaudoise 0.5% 13.12.2028	940,000	-	-	940,000	888,300	0.06
Banque Cantonale Vaudoise 0.5% 12.07.2029	1,500,000	-	-	1,500,000	1,405,500	0.10
Banque Cantonale Vaudoise 1.5% 28.03.2024	1,000,000	-	-	1,000,000	1,017,000	0.07
Banque Cantonale Vaudoise 1.625% 30.11.2026	1,280,000	-	-	1,280,000	1,308,800	0.09
Bell Food Group AG 0.375% 01.02.2024	1,805,000	200,000	40,000	1,965,000	1,947,315	0.13
Bell Food Group AG 0.625% 24.03.2025	3,400,000	600,000	870,000	3,130,000	3,075,225	0.21
Bell Food Group AG 0.75% 01.02.2028	1,500,000	200,000	90,000	1,610,000	1,517,425	0.11
Bell Food Group AG 1.55% 16.05.2029	-	3,200,000	-	3,200,000	3,121,600	0.22
Bell Food Group AG 1.75% 16.05.2022	1,950,000	-	1,950,000	-	-	0.00
Berner Kantonalbank AG 0.1% 30.09.2039	1,400,000	-	300,000	1,100,000	798,600	0.06
Berner Kantonalbank AG 0.3% 29.05.2030	1,900,000	-	500,000	1,400,000	1,272,600	0.09
Berner Kantonalbank AG 0.4% 03.05.2027	2,000,000	-	-	2,000,000	1,927,000	0.13
Berner Kantonalbank AG 0.75% 14.07.2025	2,250,000	-	-	2,250,000	2,242,125	0.16
Berner Kantonalbank AG 0.85% 21.01.2032	-	1,900,000	-	1,900,000	1,691,000	0.12
BKW AG (Zero-Coupon) 18.10.2024	-	500,000	-	500,000	490,000	0.03
BKW AG 0.25% 29.07.2027	2,000,000	300,000	-	2,300,000	2,178,100	0.15
BKW AG 0.75% 15.10.2025	2,100,000	1,000,000	400,000	2,700,000	2,670,300	0.19
BKW AG 0.875% 27.04.2026	-	1,575,000	-	1,575,000	1,561,613	0.11
BKW AG 1.125% 27.04.2029	-	825,000	-	825,000	802,725	0.06
BKW AG 2.5% 15.10.2030	3,410,000	-	-	3,410,000	3,604,370	0.25
BKW AG 3% 27.04.2022	1,115,000	-	1,115,000	-	-	0.00
Bobst Group SA 0.5% 17.02.2026	1,350,000	-	-	1,350,000	1,292,625	0.09
Bobst Group SA 1.125% 27.09.2024	2,400,000	-	-	2,400,000	2,407,200	0.17
Bucher Industries AG 1.375% 02.10.2024	200,000	-	-	200,000	202,000	0.01
Buehler Holding AG 0.1% 21.12.2022	2,000,000	-	2,000,000	-	-	0.00
Buehler Holding AG 0.6% 21.12.2026	2,200,000	-	355,000	1,845,000	1,776,735	0.12
Cembra Money Bank AG 0.01% 19.05.2023	1,000,000	-	-	1,000,000	995,500	0.07
Cembra Money Bank AG 0.1525% 14.10.2026	2,500,000	300,000	75,000	2,725,000	2,554,687	0.18
Cembra Money Bank AG 0.18% 05.10.2023	1,600,000	500,000	330,000	1,770,000	1,754,955	0.12
Cembra Money Bank AG 0.25% 23.05.2024	2,000,000	300,000	-	2,300,000	2,262,050	0.16
Cembra Money Bank AG 0.285% 19.08.2027	1,900,000	-	15,000	1,885,000	1,745,510	0.12
Cembra Money Bank AG 0.375% 27.06.2025	2,150,000	-	-	2,150,000	2,089,800	0.14
Cembra Money Bank AG 0.4175% 15.11.2028	-	2,850,000	985,000	1,865,000	1,693,420	0.12
Cembra Money Bank AG 0.875% 08.06.2026	1,000,000	-	395,000	605,000	589,270	0.04
Cembra Money Bank AG 1.1833% 27.11.2025	-	1,300,000	-	1,300,000	1,290,900	0.09
Cembra Money Bank AG 1.25% 14.10.2022	1,925,000	-	1,925,000	-	-	0.00
Chocoladefabriken Lindt & Spruengli AG 0.01% 06.10.2028	3,300,000	1,500,000	85,000	4,715,000	4,309,510	0.30
Chocoladefabriken Lindt & Spruengli AG 0.25% 06.10.2032	3,100,000	-	925,000	2,175,000	1,859,625	0.13
Chocoladefabriken Lindt & Spruengli AG 0.3% 06.10.2027	1,175,000	-	-	1,175,000	1,119,775	0.08
Chocoladefabriken Lindt & Spruengli AG 1% 08.10.2024	3,400,000	-	1,170,000	2,230,000	2,240,035	0.16
Clariant AG 1.125% 15.04.2026	2,000,000	300,000	-	2,300,000	2,260,900	0.16

# iSHARES ETF (CH)

## COMPOSITION OF PORTFOLIO AND CHANGES IN HOLDINGS (continued)

### iSHARES CORE CHF CORPORATE BOND ETF (CH) (CONTINUED)

For the financial year ended 31 May 2022

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2022 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Bonds (continued)</b>						
<b>Switzerland (continued)</b>						
Clientis AG 0.25% 19.05.2028	1,000,000	800,000	575,000	1,225,000	1,127,000	0.08
Clientis AG 0.5% 29.06.2022	900,000	-	900,000	-	-	0.00
Coop-Gruppe Genossenschaft 0.25% 30.09.2022	2,100,000	-	2,100,000	-	-	0.00
Coop-Gruppe Genossenschaft 0.5% 19.05.2026	4,350,000	-	605,000	3,745,000	3,632,650	0.25
Coop-Gruppe Genossenschaft 0.5% 29.09.2027	1,950,000	-	550,000	1,400,000	1,320,900	0.09
Coop-Gruppe Genossenschaft 0.75% 05.05.2023	4,900,000	-	4,900,000	-	-	0.00
Coop-Gruppe Genossenschaft 0.75% 06.06.2025	3,100,000	1,000,000	100,000	4,000,000	3,948,000	0.27
Coop-Gruppe Genossenschaft 0.875% 31.07.2024	1,300,000	1,000,000	875,000	1,425,000	1,421,438	0.10
Coop-Gruppe Genossenschaft 1% 29.09.2023	1,640,000	-	-	1,640,000	1,647,380	0.11
Credit Suisse AG 0.55% 15.04.2024	2,950,000	300,000	300,000	2,950,000	2,923,450	0.20
Credit Suisse AG 3.125% 12.11.2030	500,000	-	-	500,000	516,000	0.04
Credit Suisse Group AG 1% 14.04.2023	11,155,000	-	-	11,155,000	11,162,808	0.78
Credit Suisse Schweiz AG 0.01% 27.01.2033	500,000	-	500,000	-	-	0.00
CRH Finance Switzerland AG 1.375% 30.09.2022	3,570,000	-	3,570,000	-	-	0.00
Daetwyler Holding AG 0.625% 30.05.2024	1,680,000	-	-	1,680,000	1,671,600	0.12
dormakaba Finance AG 1% 13.10.2025	3,700,000	500,000	665,000	3,535,000	3,481,975	0.24
Electricite D'emossion SA 1.375% 02.11.2022	1,855,000	-	1,855,000	-	-	0.00
Emissions- und Finanz AG 0.375% 06.05.2026	1,350,000	1,100,000	1,065,000	1,385,000	1,324,753	0.09
EMMI Finanz AG 0.375% 01.12.2031	-	2,800,000	570,000	2,230,000	1,945,675	0.13
EMMI Finanz AG 0.5% 21.06.2029	950,000	-	-	950,000	880,175	0.06
EMMI Finanz AG 1.625% 12.07.2023	2,110,000	-	-	2,110,000	2,137,852	0.15
Engadiner Kraftwerk AG 0.45% 02.03.2029	-	600,000	-	600,000	558,300	0.04
Engadiner Kraftwerk AG 1.625% 25.04.2024	800,000	-	-	800,000	814,000	0.06
FCA Capital Suisse SA 0.0519% 20.12.2024	-	3,000,000	1,000,000	2,000,000	1,941,000	0.13
FCA Capital Suisse SA 0.1% 23.10.2023	1,300,000	-	85,000	1,215,000	1,203,822	0.08
FCA Capital Suisse SA 0.75% 29.11.2021	1,000,000	-	1,000,000	-	-	0.00
Ferring Holding SA 1.05% 09.07.2025	2,700,000	1,000,000	1,445,000	2,255,000	2,227,940	0.15
Firmenich International SA 1% 19.12.2023	5,560,000	-	300,000	5,260,000	5,275,780	0.37
Flughafen Zurich AG 0.1% 30.12.2027	3,000,000	-	760,000	2,240,000	2,072,000	0.14
Flughafen Zurich AG 0.2% 26.02.2035	4,515,000	400,000	565,000	4,350,000	3,427,800	0.24
Flughafen Zurich AG 0.625% 24.05.2029	3,525,000	4,125,000	4,405,000	3,245,000	3,016,227	0.21
Flughafen Zurich AG 0.7% 22.05.2024	3,400,000	600,000	1,115,000	2,885,000	2,874,902	0.20
Flughafen Zurich AG 1.5% 17.04.2023	3,945,000	-	-	3,945,000	3,985,633	0.28
Galenica AG 0.5% 15.06.2023	2,180,000	-	-	2,180,000	2,180,872	0.15
Galenica AG 1% 15.12.2026	1,500,000	-	285,000	1,215,000	1,194,953	0.08
Geberit AG 0.1% 17.10.2024	1,200,000	-	365,000	835,000	823,310	0.06
Geberit AG 0.3% 17.04.2023	1,500,000	-	1,500,000	-	-	0.00
Geberit AG 0.35% 20.10.2022	3,250,000	800,000	4,050,000	-	-	0.00
Geberit AG 0.6% 17.10.2028	1,550,000	-	160,000	1,390,000	1,343,435	0.09
Geberit AG 0.75% 29.09.2027	-	1,450,000	-	1,450,000	1,417,375	0.10
Georg Fischer AG 0.95% 25.03.2030	2,525,000	200,000	-	2,725,000	2,556,050	0.18
Georg Fischer AG 1.05% 20.04.2028	1,800,000	500,000	340,000	1,960,000	1,899,240	0.13
Georg Fischer Finanz AG 0.875% 12.05.2026	2,550,000	-	420,000	2,130,000	2,095,920	0.15
Georg Fischer Finanz AG 2.5% 12.09.2022	910,000	-	910,000	-	-	0.00
Givaudan SA 0.125% 07.06.2027	-	2,000,000	130,000	1,870,000	1,758,735	0.12
Givaudan SA 0.15% 10.11.2028	2,825,000	-	1,025,000	1,800,000	1,641,600	0.11
Givaudan SA 0.375% 09.04.2025	1,000,000	200,000	-	1,200,000	1,182,000	0.08
Givaudan SA 0.375% 07.06.2030	-	2,500,000	800,000	1,700,000	1,524,050	0.11
Givaudan SA 0.625% 05.12.2031	1,750,000	-	-	1,750,000	1,557,500	0.11
Givaudan SA 1.125% 15.06.2026	-	400,000	-	400,000	400,148	0.03
Givaudan SA 1.625% 15.06.2029	-	450,000	-	450,000	449,127	0.03
Givaudan SA 1.75% 19.03.2024	2,450,000	-	660,000	1,790,000	1,824,905	0.13
Glarner Kantonalbank 1% 28.07.2031	-	2,200,000	530,000	1,670,000	1,595,685	0.11

# iSHARES ETF (CH)

## COMPOSITION OF PORTFOLIO AND CHANGES IN HOLDINGS (continued)

### iSHARES CORE CHF CORPORATE BOND ETF (CH) (CONTINUED)

For the financial year ended 31 May 2022

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2022 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Bonds (continued)</b>						
<b>Switzerland (continued)</b>						
Grande Dixence SA 0.3% 31.08.2028	1,300,000	1,000,000	-	2,300,000	2,103,350	0.15
Grande Dixence SA 0.8% 17.06.2026	1,100,000	-	490,000	610,000	593,530	0.04
Grande Dixence SA 1.125% 04.07.2024	1,400,000	-	255,000	1,145,000	1,145,573	0.08
Grande Dixence SA 1.25% 06.06.2023	1,250,000	-	-	1,250,000	1,258,625	0.09
Grande Dixence SA 1.375% 18.02.2025	1,300,000	230,000	1,080,000	450,000	451,800	0.03
Grande Dixence SA 1.7% 12.07.2029	-	3,000,000	-	3,000,000	2,976,000	0.21
Grande Dixence SA 1.75% 12.05.2022	2,380,000	-	2,380,000	-	-	0.00
GZO AG 1.875% 12.06.2024	950,000	-	-	950,000	962,825	0.07
Helvetia Schweizerische Versicherungsgesellschaft AG 1.5% 28.04.2025	1,350,000	-	-	1,350,000	1,365,525	0.09
Hiag Immobilien Holding AG 0.75% 30.06.2028	1,000,000	800,000	500,000	1,300,000	1,197,950	0.08
Hiag Immobilien Holding AG 0.8% 30.05.2022	1,000,000	-	1,000,000	-	-	0.00
Hiag Immobilien Holding AG 0.875% 08.05.2024	2,700,000	-	-	2,700,000	2,674,350	0.19
Hiag Immobilien Holding AG 1% 26.10.2022	500,000	-	500,000	-	-	0.00
Hiag Immobilien Holding AG 1% 04.07.2023	1,050,000	-	-	1,050,000	1,050,000	0.07
Hiag Immobilien Holding AG 1.77% 30.10.2026	-	2,800,000	-	2,800,000	2,794,400	0.19
Holcim Helvetia Finance AG 0.125% 26.08.2027	-	2,000,000	295,000	1,705,000	1,565,190	0.11
Holcim Helvetia Finance AG 0.25% 18.03.2027	3,125,000	400,000	-	3,525,000	3,302,925	0.23
Holcim Helvetia Finance AG 0.375% 19.10.2026	-	2,255,000	300,000	1,955,000	1,861,160	0.13
Holcim Helvetia Finance AG 0.5% 26.08.2031	-	2,200,000	75,000	2,125,000	1,816,875	0.13
Holcim Helvetia Finance AG 1% 19.01.2032	-	1,860,000	700,000	1,160,000	1,022,540	0.07
Holcim Helvetia Finance AG 1.05% 11.04.2022	1,800,000	-	1,800,000	-	-	0.00
Holcim Ltd 1% 11.12.2024	5,200,000	5,200,000	5,065,000	5,335,000	5,308,325	0.37
Holcim Ltd 1% 04.12.2025	1,600,000	200,000	-	1,800,000	1,778,400	0.12
Holcim Ltd 2% 09.06.2022	1,685,000	-	1,685,000	-	-	0.00
Holcim Ltd 3% 22.11.2022	4,170,000	-	4,170,000	-	-	0.00
Inselspital-Stiftung 0.125% 28.09.2029	-	2,300,000	95,000	2,205,000	1,990,012	0.14
Intershop Holding AG 0.3% 29.06.2026	-	1,525,000	750,000	775,000	735,088	0.05
Intershop Holding AG 1.125% 17.04.2023	1,000,000	500,000	1,500,000	-	-	0.00
Investis Holding SA 0.05% 09.10.2023	2,000,000	-	435,000	1,565,000	1,545,438	0.11
Investis Holding SA 0.25% 14.02.2025	1,200,000	-	430,000	770,000	746,900	0.05
Investis Holding SA 0.55% 15.11.2021	500,000	-	500,000	-	-	0.00
Investis Holding SA 0.75% 03.10.2022	1,900,000	-	1,900,000	-	-	0.00
Julius Baer Group Ltd 0.375% 06.12.2024	2,100,000	-	670,000	1,430,000	1,404,260	0.10
Kantonsspital Aarau AG 0.75% 28.05.2032	1,400,000	-	630,000	770,000	697,620	0.05
Kantonsspital Aarau AG 1.65% 22.05.2037	-	1,550,000	-	1,550,000	1,501,950	0.10
Kantonsspital Baden AG 0.35% 30.09.2036	-	2,385,000	475,000	1,910,000	1,519,405	0.11
Kantonsspital Baden AG 0.7% 23.05.2028	1,000,000	150,000	-	1,150,000	1,106,300	0.08
Kantonsspital Baden AG 1.1% 23.05.2033	1,200,000	130,000	260,000	1,070,000	993,495	0.07
Kantonsspital St Gallen 0.05% 30.09.2031	-	1,800,000	435,000	1,365,000	1,170,488	0.08
Kantonsspital St Gallen 0.3% 30.09.2036	-	1,850,000	200,000	1,650,000	1,300,200	0.09
Kantonsspital Winterthur (Zero-Coupon) 30.09.2025	-	3,900,000	260,000	3,640,000	3,527,160	0.24
Kernkraftwerk Goesgen-Daeniken AG 0.41% 21.09.2029	-	2,200,000	1,045,000	1,155,000	1,016,978	0.07
Kernkraftwerk Goesgen-Daeniken AG 0.93% 30.09.2027	1,650,000	-	-	1,650,000	1,569,975	0.11
Kernkraftwerk Leibstadt AG 1.5% 16.12.2022	2,000,000	-	2,000,000	-	-	0.00
Kernkraftwerk Leibstadt AG 1.5% 07.08.2024	1,500,000	200,000	-	1,700,000	1,706,800	0.12
Kernkraftwerk Leibstadt AG 2% 14.02.2025	1,500,000	200,000	680,000	1,020,000	1,033,770	0.07
Kinderspital Zuerich-Eleonorenstiftung 0.75% 28.07.2036	1,950,000	-	95,000	1,855,000	1,567,475	0.11
Kraftwerk Hinterrhein AG 2.375% 28.07.2022	550,000	-	550,000	-	-	0.00
Kraftwerke Linth-Limmern AG 0.5% 09.09.2021	1,650,000	-	1,650,000	-	-	0.00
Kraftwerke Linth-Limmern AG 1.25% 11.09.2024	2,750,000	300,000	-	3,050,000	3,060,675	0.21
Kraftwerke Linth-Limmern AG 1.5% 06.12.2022	2,500,000	-	2,500,000	-	-	0.00
Kraftwerke Linth-Limmern AG 2% 11.12.2023	2,200,000	-	-	2,200,000	2,238,500	0.16

# iSHARES ETF (CH)

## COMPOSITION OF PORTFOLIO AND CHANGES IN HOLDINGS (continued)

### iSHARES CORE CHF CORPORATE BOND ETF (CH) (CONTINUED)

For the financial year ended 31 May 2022

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2022 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Bonds (continued)</b>						
<b>Switzerland (continued)</b>						
Kraftwerke Linth-Limmern AG 2.375% 10.12.2026	2,015,000	600,000	500,000	2,115,000	2,182,680	0.15
Kraftwerke Linth-Limmern AG 2.75% 09.06.2023	2,105,000	-	-	2,105,000	2,151,310	0.15
Kraftwerke Linth-Limmern AG 2.875% 30.06.2031	880,000	300,000	-	1,180,000	1,245,490	0.09
Kraftwerke Linth-Limmern AG 2.875% 27.03.2042	1,850,000	-	-	1,850,000	1,936,025	0.13
Kraftwerke Linth-Limmern AG 3% 02.04.2048	2,395,000	-	-	2,395,000	2,571,032	0.18
Kraftwerke Linth-Limmern AG 3% 27.09.2052	1,200,000	-	-	1,200,000	1,261,800	0.09
Kraftwerke Oberhasli AG 0.125% 21.02.2031	1,325,000	-	-	1,325,000	1,145,463	0.08
Kraftwerke Oberhasli AG 0.7% 30.01.2026	1,350,000	-	565,000	785,000	771,263	0.05
Kraftwerke Oberhasli AG 1.875% 21.02.2025	1,335,000	230,000	615,000	950,000	973,750	0.07
Kuehne + Nagel International AG 0.02% 18.11.2022	2,750,000	-	2,750,000	-	-	0.00
Kuehne + Nagel International AG 0.2% 18.06.2025	1,725,000	-	-	1,725,000	1,678,425	0.12
Limeco 0.375% 25.09.2026	800,000	-	-	800,000	775,200	0.05
Lonza Swiss Finanz AG 0.35% 22.09.2026	1,675,000	-	440,000	1,235,000	1,187,453	0.08
Lonza Swiss Finanz AG 0.7% 12.07.2024	1,700,000	-	-	1,700,000	1,691,500	0.12
Lonza Swiss Finanz AG 1% 28.04.2023	3,350,000	-	3,350,000	-	-	0.00
Lonza Swiss Finanz AG 1.25% 22.09.2023	850,000	-	-	850,000	857,225	0.06
Lonza Swiss Finanz AG 3% 11.10.2022	1,850,000	-	1,850,000	-	-	0.00
Luzerner Kantonalbank AG 0.25% 24.01.2030	-	1,900,000	800,000	1,100,000	1,013,650	0.07
Luzerner Kantonalbank AG 0.875% 14.05.2031	3,700,000	1,500,000	995,000	4,205,000	3,826,550	0.27
Migros Bank AG 0.25% 10.12.2027	1,800,000	-	-	1,800,000	1,684,800	0.12
Mobimo Holding AG 0.25% 19.03.2027	1,600,000	1,100,000	735,000	1,965,000	1,837,275	0.13
Mobimo Holding AG 0.25% 23.03.2028	2,300,000	500,000	465,000	2,335,000	2,133,022	0.15
Mobimo Holding AG 0.75% 20.03.2026	2,200,000	-	135,000	2,065,000	2,012,342	0.14
Mobimo Holding AG 0.875% 02.10.2023	1,000,000	-	-	1,000,000	999,700	0.07
Mobimo Holding AG 1.875% 16.09.2024	2,100,000	-	470,000	1,630,000	1,656,080	0.11
Nant de Drance SA 0.875% 23.05.2029	3,635,000	-	1,475,000	2,160,000	2,025,000	0.14
Nant de Drance SA 1.25% 23.10.2023	1,150,000	-	-	1,150,000	1,159,200	0.08
Nant de Drance SA 1.25% 25.06.2027	4,035,000	800,000	875,000	3,960,000	3,896,640	0.27
Nant de Drance SA 1.55% 19.08.2025	1,000,000	400,000	-	1,400,000	1,414,700	0.10
Nant de Drance SA 1.75% 18.07.2024	3,770,000	300,000	630,000	3,440,000	3,495,040	0.24
Nant de Drance SA 2% 02.02.2026	2,000,000	200,000	-	2,200,000	2,253,900	0.16
Nant de Drance SA 2.375% 15.02.2028	2,035,000	300,000	-	2,335,000	2,430,735	0.17
Nestle SA 0.25% 28.06.2024	9,840,000	1,600,000	2,325,000	9,115,000	9,083,097	0.63
Nestle SA 0.75% 28.06.2028	7,900,000	1,415,000	2,630,000	6,685,000	6,497,820	0.45
Novartis AG 0.25% 13.05.2025	4,850,000	1,600,000	1,605,000	4,845,000	4,784,437	0.33
Novartis AG 0.625% 13.11.2029	6,045,000	600,000	1,400,000	5,245,000	4,974,882	0.35
Novartis AG 1.05% 11.05.2035	3,880,000	200,000	355,000	3,725,000	3,413,962	0.24
OC Oerlikon Corp AG 0.375% 27.11.2025	3,475,000	900,000	1,120,000	3,255,000	3,061,327	0.21
OC Oerlikon Corp AG 0.8% 27.11.2028	2,200,000	-	-	2,200,000	1,961,300	0.14
OC Oerlikon Corp AG 2.625% 17.06.2024	1,150,000	-	140,000	1,010,000	1,032,220	0.07
Panalpina Welttransport Holding AG 1% 12.12.2022	1,450,000	-	1,450,000	-	-	0.00
Partners Group Holding AG 0.15% 07.06.2024	3,250,000	400,000	500,000	3,150,000	3,109,050	0.22
Partners Group Holding AG 0.4% 21.06.2027	5,400,000	-	480,000	4,920,000	4,681,380	0.33
PSP Swiss Property AG (Zero-Coupon) 06.02.2030	1,000,000	200,000	-	1,200,000	1,038,600	0.07
PSP Swiss Property AG 0.01% 01.09.2023	2,600,000	-	-	2,600,000	2,583,620	0.18
PSP Swiss Property AG 0.15% 02.02.2029	1,900,000	500,000	500,000	1,900,000	1,708,100	0.12
PSP Swiss Property AG 0.16% 16.09.2031	-	1,400,000	90,000	1,310,000	1,108,260	0.08
PSP Swiss Property AG 0.2% 04.02.2031	2,450,000	200,000	930,000	1,720,000	1,476,620	0.10
PSP Swiss Property AG 0.375% 29.04.2026	2,250,000	-	845,000	1,405,000	1,348,098	0.09
PSP Swiss Property AG 0.5% 16.02.2024	3,900,000	300,000	55,000	4,145,000	4,124,275	0.29
PSP Swiss Property AG 0.55% 04.02.2028	1,900,000	-	280,000	1,620,000	1,534,950	0.11
PSP Swiss Property AG 0.7% 08.02.2027	1,500,000	400,000	-	1,900,000	1,825,900	0.13
PSP Swiss Property AG 1% 06.02.2025	850,000	-	-	850,000	846,600	0.06

# iSHARES ETF (CH)

## COMPOSITION OF PORTFOLIO AND CHANGES IN HOLDINGS (continued)

### iSHARES CORE CHF CORPORATE BOND ETF (CH) (CONTINUED)

For the financial year ended 31 May 2022

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2022 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Bonds (continued)</b>						
<b>Switzerland (continued)</b>						
Raiffeisen Schweiz Genossenschaft 0.1775% 15.01.2027	1,100,000	-	-	1,100,000	1,046,650	0.07
Raiffeisen Schweiz Genossenschaft 0.1825% 11.11.2025	4,000,000	300,000	1,200,000	3,100,000	3,016,300	0.21
Raiffeisen Schweiz Genossenschaft 0.3% 22.04.2025	3,250,000	-	-	3,250,000	3,188,250	0.22
Raiffeisen Schweiz Genossenschaft 0.35% 16.02.2024	4,550,000	500,000	75,000	4,975,000	4,952,612	0.34
Raiffeisen Schweiz Genossenschaft 0.405% 28.09.2029	-	2,800,000	1,400,000	1,400,000	1,273,300	0.09
Raiffeisen Schweiz Genossenschaft 0.5% 11.11.2028	2,900,000	-	1,300,000	1,600,000	1,492,000	0.10
Raiffeisen Schweiz Genossenschaft 0.57% 15.01.2031	1,900,000	800,000	100,000	2,600,000	2,327,000	0.16
Raiffeisen Schweiz Genossenschaft 0.75% 22.04.2031	1,200,000	-	-	1,200,000	1,107,600	0.08
Raiffeisen Schweiz Genossenschaft 1.5% 23.11.2034	1,500,000	-	100,000	1,400,000	1,266,300	0.09
Raiffeisen Schweiz Genossenschaft 2% 21.09.2023	3,705,000	-	900,000	2,805,000	2,861,100	0.20
Raiffeisen Schweiz Genossenschaft 2.625% 04.02.2026	810,000	400,000	-	1,210,000	1,277,760	0.09
Roche Kapitalmarkt AG 0.1% 23.09.2024	8,355,000	1,400,000	1,600,000	8,155,000	8,077,527	0.56
Roche Kapitalmarkt AG 0.25% 24.09.2025	4,300,000	1,100,000	290,000	5,110,000	5,033,350	0.35
Roche Kapitalmarkt AG 0.45% 23.03.2029	2,650,000	1,800,000	505,000	3,945,000	3,735,915	0.26
Roche Kapitalmarkt AG 0.5% 25.02.2027	-	8,350,000	-	8,350,000	8,137,075	0.57
Roche Kapitalmarkt AG 0.75% 24.09.2030	4,600,000	700,000	875,000	4,425,000	4,186,050	0.29
Roche Kapitalmarkt AG 0.75% 25.02.2031	-	6,500,000	-	6,500,000	6,119,750	0.42
Roche Kapitalmarkt AG 1% 25.02.2037	-	3,200,000	150,000	3,050,000	2,743,475	0.19
Roche Kapitalmarkt AG 1.625% 23.09.2022	6,070,000	-	6,070,000	-	-	0.00
Schindler Holding AG 0.25% 05.06.2023	4,400,000	300,000	-	4,700,000	4,695,300	0.33
See-Spital 1.25% 03.07.2026	1,700,000	75,000	150,000	1,625,000	1,607,125	0.11
Services Industriels de Geneve SIG 1.25% 30.06.2025	1,500,000	-	-	1,500,000	1,502,250	0.10
SGS SA 0.25% 08.05.2023	3,115,000	-	3,115,000	-	-	0.00
SGS SA 0.45% 06.11.2023	1,800,000	-	-	1,800,000	1,795,860	0.12
SGS SA 0.55% 03.03.2026	2,050,000	1,800,000	10,000	3,840,000	3,742,080	0.26
SGS SA 0.75% 29.10.2025	3,700,000	-	665,000	3,035,000	2,990,992	0.21
SGS SA 0.875% 08.05.2030	2,100,000	3,285,000	3,470,000	1,915,000	1,789,568	0.12
SGS SA 0.95% 06.11.2026	3,600,000	500,000	165,000	3,935,000	3,870,072	0.27
SGS SA 1.25% 27.10.2028	1,750,000	-	140,000	1,610,000	1,597,120	0.11
SGS SA 1.75% 27.02.2024	3,190,000	200,000	40,000	3,350,000	3,403,600	0.24
Siegfried Holding AG 0.2% 15.06.2026	2,000,000	700,000	915,000	1,785,000	1,693,073	0.12
Sika AG 0.6% 27.03.2026	1,300,000	-	180,000	1,120,000	1,103,200	0.08
Sika AG 0.625% 12.07.2024	2,700,000	500,000	480,000	2,720,000	2,714,560	0.19
Sika AG 1.125% 12.07.2028	1,500,000	-	155,000	1,345,000	1,328,188	0.09
Sika AG 1.75% 12.07.2022	1,770,000	1,270,000	3,040,000	-	-	0.00
Sika AG 1.875% 14.11.2023	1,510,000	300,000	-	1,810,000	1,845,295	0.13
SIX Group AG 0.125% 27.11.2026	-	2,110,000	-	2,110,000	2,007,665	0.14
SIX Group AG 0.2% 28.09.2029	-	5,630,000	1,550,000	4,080,000	3,688,320	0.26
Sonova Holding AG (Zero-Coupon) 11.10.2029	500,000	-	-	500,000	445,000	0.03
Sonova Holding AG 0.4% 11.10.2034	675,000	-	-	675,000	560,588	0.04
Sonova Holding AG 0.5% 06.10.2025	2,600,000	300,000	915,000	1,985,000	1,957,210	0.14
Sonova Holding AG 0.75% 06.10.2028	4,850,000	-	275,000	4,575,000	4,401,150	0.31
Sonova Holding AG 1.05% 19.02.2029	-	2,000,000	-	2,000,000	1,954,000	0.14
Sonova Holding AG 1.4% 19.02.2032	-	3,240,000	-	3,240,000	3,137,940	0.22
Spital Limmattal 0.55% 15.05.2025	150,000	-	-	150,000	147,525	0.01
Spital Limmattal 1.875% 29.11.2023	2,500,000	-	845,000	1,655,000	1,682,970	0.12
St Galler Kantonalbank AG 1% 30.11.2027	1,100,000	-	445,000	655,000	627,490	0.04
Stadler Rail AG 0.375% 20.11.2026	2,900,000	700,000	920,000	2,680,000	2,528,580	0.18
Stiftung Kantonsspital Graubunden 0.15% 08.07.2030	-	2,400,000	980,000	1,420,000	1,263,800	0.09
Straumann Holding AG 0.55% 03.10.2025	2,135,000	-	700,000	1,435,000	1,409,170	0.10
Straumann Holding AG 1% 03.10.2023	3,150,000	-	50,000	3,100,000	3,117,980	0.22
Sulzer AG 0.375% 11.07.2022	2,950,000	-	2,950,000	-	-	0.00
Sulzer AG 0.8% 23.09.2025	3,630,000	-	115,000	3,515,000	3,353,310	0.23

# iSHARES ETF (CH)

## COMPOSITION OF PORTFOLIO AND CHANGES IN HOLDINGS (continued)

### iSHARES CORE CHF CORPORATE BOND ETF (CH) (CONTINUED)

For the financial year ended 31 May 2022

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2022 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Bonds (continued)</b>						
<b>Switzerland (continued)</b>						
Sulzer AG 0.875% 10.07.2026	1,400,000	-	455,000	945,000	885,938	0.06
Sulzer AG 0.875% 18.11.2027	2,500,000	200,000	130,000	2,570,000	2,352,835	0.16
Sulzer AG 1.3% 06.07.2023	3,600,000	200,000	555,000	3,245,000	3,235,265	0.22
Sulzer AG 1.6% 22.10.2024	2,350,000	500,000	730,000	2,120,000	2,099,860	0.15
Swiss Life Holding AG (Zero-Coupon) 06.06.2025	510,000	500,000	-	1,010,000	989,800	0.07
Swiss Life Holding AG 0.25% 11.10.2023	3,800,000	-	40,000	3,760,000	3,744,960	0.26
Swiss Life Holding AG 0.35% 06.03.2029	2,400,000	-	210,000	2,190,000	2,029,035	0.14
Swiss Life Holding AG 1.875% 21.06.2023	2,450,000	-	-	2,450,000	2,488,220	0.17
Swiss Prime Site Finance AG 0.375% 11.02.2028	3,070,000	500,000	995,000	2,575,000	2,396,037	0.17
Swiss Prime Site Finance AG 0.375% 30.09.2031	1,800,000	-	-	1,800,000	1,536,300	0.11
Swiss Prime Site Finance AG 0.5% 03.11.2025	2,150,000	-	130,000	2,020,000	1,968,490	0.14
Swiss Prime Site Finance AG 0.65% 18.12.2029	4,500,000	200,000	845,000	3,855,000	3,525,397	0.24
Swiss Prime Site Finance AG 0.825% 11.05.2026	2,750,000	500,000	195,000	3,055,000	2,992,372	0.21
Swiss Prime Site Finance AG 1% 16.07.2024	1,500,000	-	-	1,500,000	1,500,750	0.10
Swiss Prime Site Finance AG 1.25% 02.04.2027	4,800,000	400,000	585,000	4,615,000	4,557,312	0.32
Swiss Prime Site Finance AG 2% 10.12.2024	1,550,000	-	-	1,550,000	1,583,325	0.11
Swiss Reinsurance Co Ltd 0.75% 21.01.2027	3,500,000	-	840,000	2,660,000	2,592,170	0.18
Swiss Reinsurance Co Ltd 1% 17.09.2024	1,905,000	-	-	1,905,000	1,910,715	0.13
Swisscom AG 0.01% 30.08.2044	1,000,000	400,000	230,000	1,170,000	740,025	0.05
Swisscom AG 0.125% 15.09.2032	2,000,000	500,000	-	2,500,000	2,107,500	0.15
Swisscom AG 0.13% 18.09.2031	2,100,000	500,000	1,220,000	1,380,000	1,186,110	0.08
Swisscom AG 0.245% 20.11.2034	2,100,000	-	520,000	1,580,000	1,289,280	0.09
Swisscom AG 0.25% 17.04.2023	2,800,000	-	2,800,000	-	-	0.00
Swisscom AG 0.25% 18.05.2033	2,100,000	1,100,000	1,545,000	1,655,000	1,390,200	0.10
Swisscom AG 0.375% 31.05.2027	2,900,000	200,000	-	3,100,000	2,957,400	0.21
Swisscom AG 0.375% 15.12.2027	1,700,000	-	240,000	1,460,000	1,408,900	0.10
Swisscom AG 0.375% 31.03.2028	2,700,000	-	985,000	1,715,000	1,617,245	0.11
Swisscom AG 0.5% 15.03.2029	3,000,000	-	635,000	2,365,000	2,214,822	0.15
Swisscom AG 0.75% 12.10.2028	1,000,000	-	-	1,000,000	958,500	0.07
Swisscom AG 0.75% 24.11.2033	2,850,000	-	400,000	2,450,000	2,152,325	0.15
Swisscom AG 1% 17.04.2035	2,200,000	800,000	375,000	2,625,000	2,341,500	0.16
Swisscom AG 1.5% 14.07.2026	2,150,000	-	-	2,150,000	2,189,775	0.15
Swisscom AG 1.5% 28.09.2029	1,615,000	-	5,000	1,610,000	1,607,585	0.11
Swisscom AG 1.75% 10.07.2024	4,580,000	2,100,000	300,000	6,380,000	6,517,170	0.45
Swisscom AG 2.625% 31.08.2022	4,960,000	-	4,960,000	-	-	0.00
Swissgrid AG (Zero-Coupon) 30.06.2026	-	2,500,000	500,000	2,000,000	1,911,000	0.13
Swissgrid AG (Zero-Coupon) 30.06.2028	1,800,000	200,000	-	2,000,000	1,839,000	0.13
Swissgrid AG 0.05% 30.06.2033	-	1,500,000	880,000	620,000	507,780	0.03
Swissgrid AG 0.05% 30.06.2050	1,400,000	-	-	1,400,000	816,900	0.06
Swissgrid AG 0.125% 30.06.2036	1,500,000	-	-	1,500,000	1,155,750	0.08
Swissgrid AG 0.15% 30.06.2034	1,900,000	-	585,000	1,315,000	1,067,780	0.07
Swissgrid AG 0.2% 30.06.2032	1,690,000	-	200,000	1,490,000	1,271,715	0.09
Swissgrid AG 0.2% 29.06.2040	-	1,600,000	485,000	1,115,000	803,358	0.06
Swissgrid AG 0.625% 25.02.2030	1,150,000	-	80,000	1,070,000	995,100	0.07
Swissgrid AG 1.625% 30.01.2025	3,650,000	-	530,000	3,120,000	3,182,400	0.22
Syngenta Finance AG 0.125% 09.12.2022	4,300,000	-	4,300,000	-	-	0.00
Syngenta Finance AG 0.625% 30.08.2024	-	4,400,000	2,325,000	2,075,000	2,022,087	0.14
Syngenta Finance AG 0.7% 09.12.2026	4,750,000	800,000	100,000	5,450,000	5,090,300	0.35
Syngenta Finance AG 1.25% 16.10.2023	2,300,000	-	-	2,300,000	2,290,340	0.16
Tecan Group AG 0.05% 06.10.2025	-	4,000,000	1,365,000	2,635,000	2,523,012	0.18
UBS AG 0.15% 29.06.2028	-	2,850,000	150,000	2,700,000	2,463,750	0.17
UBS Group AG 0.375% 24.08.2029	4,000,000	200,000	800,000	3,400,000	3,037,900	0.21
UBS Group AG 0.435% 09.11.2028	-	5,800,000	600,000	5,200,000	4,758,000	0.33

# iSHARES ETF (CH)

## COMPOSITION OF PORTFOLIO AND CHANGES IN HOLDINGS (continued)

### iSHARES CORE CHF CORPORATE BOND ETF (CH) (CONTINUED)

For the financial year ended 31 May 2022

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2022 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Bonds (continued)</b>						
<b>Switzerland (continued)</b>						
UBS Group AG 0.625% 18.05.2024	4,000,000	-	-	4,000,000	4,004,000	0.28
UBS Group AG 1.25% 23.02.2026	1,400,000	600,000	800,000	1,200,000	1,197,000	0.08
UBS Group Funding Switzerland AG 0.875% 30.01.2025	4,800,000	800,000	1,000,000	4,600,000	4,583,900	0.32
Union Bancaire Privee UBP SA 0.2% 15.12.2026	-	5,100,000	1,070,000	4,030,000	3,808,350	0.26
Universitaetsspital Zuerich 0.55% 28.09.2028	1,000,000	-	40,000	960,000	906,240	0.06
Vifor Pharma AG 0.75% 13.09.2022	4,735,000	-	4,735,000	-	-	0.00
WWZ AG 0.2% 29.09.2033	-	1,890,000	-	1,890,000	1,568,700	0.11
Zug Estates Holding AG 0.7% 17.02.2022	1,750,000	500,000	2,250,000	-	-	0.00
Zug Estates Holding AG 0.75% 17.04.2029	-	1,100,000	-	1,100,000	1,022,450	0.07
Zurich Insurance Co Ltd (Zero-Coupon) 26.08.2031	-	2,800,000	800,000	2,000,000	1,690,000	0.12
Zurich Insurance Co Ltd 0.1% 27.08.2032	2,800,000	200,000	300,000	2,700,000	2,242,350	0.16
Zurich Insurance Co Ltd 0.5% 18.12.2024	3,600,000	1,200,000	905,000	3,895,000	3,875,525	0.27
Zurich Insurance Co Ltd 0.75% 22.10.2027	2,100,000	300,000	700,000	1,700,000	1,644,750	0.11
Zurich Insurance Co Ltd 1% 30.10.2028	2,200,000	-	-	2,200,000	2,130,700	0.15
Zurich Insurance Co Ltd 1% 03.05.2052	-	1,500,000	1,500,000	-	-	0.00
Zurich Insurance Co Ltd 1.125% 04.07.2029	-	4,200,000	-	4,200,000	4,086,600	0.28
Zurich Insurance Co Ltd 1.5% 22.07.2026	1,570,000	-	80,000	1,490,000	1,507,135	0.10
Zurich Insurance Co Ltd 1.875% 18.09.2023	950,000	-	645,000	305,000	310,368	0.02
					<b>712,206,978</b>	<b>49.49</b>
<b>Spain</b>						
Banco Bilbao Vizcaya Argentaria SA 0.125% 27.08.2026	2,000,000	-	1,000,000	1,000,000	933,500	0.06
Banco Santander SA 0.2% 19.11.2027	2,000,000	200,000	530,000	1,670,000	1,521,370	0.11
Banco Santander SA 0.31% 09.06.2028	1,500,000	5,600,000	520,000	6,580,000	5,951,610	0.41
Banco Santander SA 0.75% 12.06.2023	3,770,000	-	115,000	3,655,000	3,663,041	0.25
Banco Santander SA 1% 10.12.2024	2,000,000	70,000	140,000	1,930,000	1,911,665	0.13
Banco Santander SA 1.125% 20.07.2027	2,000,000	-	630,000	1,370,000	1,307,665	0.09
Banco Santander SA 1.3275% 10.06.2025	-	800,000	-	800,000	796,208	0.06
CaixaBank SA 0.477% 01.07.2027	-	2,800,000	1,000,000	1,800,000	1,678,500	0.12
Cellnex Finance Co SA 0.935% 26.03.2026	2,200,000	-	125,000	2,075,000	1,955,688	0.14
Cellnex Telecom SA 0.775% 18.02.2027	1,650,000	-	190,000	1,460,000	1,321,300	0.09
Cellnex Telecom SA 1.1175% 17.07.2025	1,350,000	-	-	1,350,000	1,306,800	0.09
Santander Consumer Finance SA 0.15% 10.12.2024	1,600,000	600,000	150,000	2,050,000	2,000,800	0.14
Santander Consumer Finance SA 0.625% 24.10.2022	1,700,000	-	1,700,000	-	-	0.00
Telefonica Emisiones SA 3.45% 14.12.2022	1,670,000	970,000	2,640,000	-	-	0.00
					<b>24,348,147</b>	<b>1.69</b>
<b>South Korea</b>						
GS Caltex Corp 0.633% 31.01.2024	1,000,000	-	-	1,000,000	994,500	0.07
Hana Bank 0.4075% 14.09.2023	1,000,000	-	90,000	910,000	908,271	0.06
Hyundai Capital Services Inc 0.26% 11.02.2025	3,600,000	300,000	70,000	3,830,000	3,638,500	0.25
Hyundai Capital Services Inc 0.695% 27.06.2023	3,250,000	-	-	3,250,000	3,243,500	0.23
Hyundai Capital Services Inc 0.7325% 26.02.2024	2,600,000	700,000	555,000	2,745,000	2,717,550	0.19
Hyundai Capital Services Inc 0.7525% 06.07.2023	3,400,000	-	-	3,400,000	3,392,520	0.24
Korea Expressway Corp 0.25% 07.06.2024	2,400,000	300,000	100,000	2,600,000	2,574,000	0.18
Korea Gas Corp 0.01% 28.11.2023	3,000,000	700,000	-	3,700,000	3,668,180	0.26
Korea Gas Corp 0.2075% 02.08.2023	2,000,000	-	435,000	1,565,000	1,561,088	0.11
Korea Hydro & Nuclear Power Co Ltd (Zero-Coupon) 19.07.2024	2,300,000	700,000	800,000	2,200,000	2,157,100	0.15
Korea Hydro & Nuclear Power Co Ltd 0.05% 19.07.2027	1,000,000	-	-	1,000,000	930,000	0.06
Korea National Oil Corp (Zero-Coupon) 04.10.2024	3,000,000	500,000	85,000	3,415,000	3,341,577	0.23
Korea National Oil Corp 0.2625% 30.07.2027	2,200,000	700,000	900,000	2,000,000	1,880,000	0.13
Korea National Oil Corp 0.373% 01.06.2023	5,350,000	-	-	5,350,000	5,349,465	0.37
Korea National Oil Corp 0.875% 21.04.2025	2,600,000	300,000	1,000,000	1,900,000	1,890,500	0.13



# iSHARES ETF (CH)

## COMPOSITION OF PORTFOLIO AND CHANGES IN HOLDINGS (continued)

### iSHARES CORE CHF CORPORATE BOND ETF (CH) (CONTINUED)

For the financial year ended 31 May 2022

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2022 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Bonds (continued)</b>						
<b>South Korea (continued)</b>						
Korea Railroad Corp (Zero-Coupon) 19.11.2024	1,500,000	300,000	-	1,800,000	1,759,500	0.12
Korea Railroad Corp (Zero-Coupon) 13.06.2025	1,500,000	-	-	1,500,000	1,452,000	0.10
Korea Water Resources Corp 0.15% 20.09.2023	1,600,000	800,000	-	2,400,000	2,386,320	0.17
Korea Western Power Co Ltd 0.125% 27.02.2024	2,450,000	65,000	130,000	2,385,000	2,357,572	0.16
					<b>46,202,143</b>	<b>3.21</b>
<b>United Arab Emirates</b>						
Emirates NBD Bank PJSC 0.625% 09.02.2023	2,500,000	500,000	3,000,000	-	-	0.00
First Abu Dhabi Bank PJSC 0.068% 31.03.2027	3,295,000	400,000	585,000	3,110,000	2,892,300	0.20
First Abu Dhabi Bank PJSC 0.07% 18.10.2027	1,500,000	-	150,000	1,350,000	1,242,000	0.09
First Abu Dhabi Bank PJSC 0.1475% 17.11.2026	-	2,500,000	-	2,500,000	2,351,250	0.17
First Abu Dhabi Bank PJSC 0.205% 04.12.2025	1,830,000	-	300,000	1,530,000	1,473,390	0.10
First Abu Dhabi Bank PJSC 0.3225% 27.09.2023	1,400,000	1,900,000	1,400,000	1,900,000	1,894,680	0.13
First Abu Dhabi Bank PJSC 0.401% 02.10.2024	2,300,000	900,000	1,000,000	2,200,000	2,169,200	0.15
First Abu Dhabi Bank PJSC 1.0625% 14.04.2026	-	1,200,000	-	1,200,000	1,188,000	0.08
First Gulf Bank PJSC 0.625% 27.05.2022	2,000,000	-	2,000,000	-	-	0.00
					<b>13,210,820</b>	<b>0.92</b>
<b>United States</b>						
Amgen Inc 0.41% 08.03.2023	7,400,000	-	7,400,000	-	-	0.00
Apple Inc 0.375% 25.11.2024	9,375,000	1,300,000	1,810,000	8,865,000	8,820,675	0.61
Apple Inc 0.75% 25.02.2030	3,470,000	1,500,000	1,345,000	3,625,000	3,460,062	0.24
AT&T Inc 1.375% 04.12.2024	4,810,000	1,400,000	1,425,000	4,785,000	4,832,850	0.34
AT&T Inc 1.875% 04.12.2030	1,700,000	-	405,000	1,295,000	1,287,230	0.09
Bank of America Corp 0.2525% 12.06.2026	3,750,000	800,000	800,000	3,750,000	3,615,000	0.25
Bank of America Corp 0.4225% 23.11.2029	-	4,800,000	635,000	4,165,000	3,679,777	0.26
Citigroup Inc 0.25% 30.08.2029	-	5,100,000	2,210,000	2,890,000	2,531,640	0.18
Citigroup Inc 0.5% 22.11.2024	3,250,000	200,000	855,000	2,595,000	2,558,670	0.18
Citigroup Inc 0.5% 01.11.2028	2,500,000	700,000	265,000	2,935,000	2,684,058	0.19
Citigroup Inc 0.75% 02.04.2026	4,000,000	-	990,000	3,010,000	2,919,700	0.20
Coca-Cola Co 0.25% 22.12.2022	5,655,000	-	5,655,000	-	-	0.00
Coca-Cola Co 1% 02.10.2028	6,745,000	300,000	1,230,000	5,815,000	5,721,960	0.40
Eli Lilly and Co 0.15% 24.05.2024	6,625,000	900,000	1,515,000	6,010,000	5,958,915	0.41
Eli Lilly and Co 0.45% 24.05.2028	3,670,000	1,400,000	1,115,000	3,955,000	3,733,520	0.26
Goldman Sachs Group Inc 0.4% 11.05.2028	3,700,000	1,900,000	630,000	4,970,000	4,487,910	0.31
Goldman Sachs Group Inc 0.5% 04.12.2024	3,050,000	500,000	565,000	2,985,000	2,943,210	0.20
Goldman Sachs Group Inc 1% 24.11.2025	3,550,000	200,000	500,000	3,250,000	3,202,875	0.22
JPMorgan Chase & Co 0.45% 11.11.2026	1,900,000	1,000,000	995,000	1,905,000	1,825,943	0.13
JPMorgan Chase & Co 0.5% 04.12.2023	7,920,000	500,000	1,235,000	7,185,000	7,167,037	0.50
McDonald's Corp 0.17% 04.10.2024	4,745,000	300,000	1,150,000	3,895,000	3,832,680	0.27
Mondelez International Inc 0.617% 30.09.2024	2,200,000	700,000	85,000	2,815,000	2,785,443	0.19
Mondelez International Inc 0.65% 26.07.2022	2,050,000	-	2,050,000	-	-	0.00
Mondelez International Inc 1.125% 21.12.2023	2,100,000	200,000	-	2,300,000	2,314,950	0.16
Mondelez International Inc 1.125% 30.12.2025	1,700,000	500,000	845,000	1,355,000	1,348,225	0.09
Nestle Holdings Inc 0.25% 04.10.2027	4,300,000	1,500,000	-	5,800,000	5,565,100	0.39
Nestle Holdings Inc 0.55% 04.10.2032	1,150,000	-	220,000	930,000	834,675	0.06
New York Life Global Funding 1.375% 04.05.2028	-	1,050,000	-	1,050,000	1,041,600	0.07
Philip Morris International Inc 1.625% 16.05.2024	2,800,000	-	-	2,800,000	2,828,000	0.20
Verizon Communications Inc 0.1925% 24.03.2028	4,370,000	1,000,000	1,290,000	4,080,000	3,735,240	0.26
Verizon Communications Inc 0.375% 31.05.2023	6,715,000	-	300,000	6,415,000	6,411,792	0.45
Verizon Communications Inc 0.555% 24.03.2031	3,755,000	-	625,000	3,130,000	2,719,970	0.19
Verizon Communications Inc 1% 30.11.2027	4,000,000	600,000	260,000	4,340,000	4,203,290	0.29
Wells Fargo & Co 0.375% 02.06.2022	1,800,000	-	1,800,000	-	-	0.00
Wells Fargo & Co 0.5% 02.11.2023	5,600,000	-	780,000	4,820,000	4,815,180	0.33

# iSHARES ETF (CH)

## COMPOSITION OF PORTFOLIO AND CHANGES IN HOLDINGS (continued)

### iSHARES CORE CHF CORPORATE BOND ETF (CH) (CONTINUED)

For the financial year ended 31 May 2022

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2022 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Bonds (continued)</b>						
<b>United States (continued)</b>						
Wells Fargo & Co 0.75% 27.05.2025	1,800,000	-	750,000	1,050,000	1,029,000	0.07
Wells Fargo & Co 1.125% 26.05.2028	1,105,000	-	115,000	990,000	934,560	0.06
Wells Fargo & Co 1.25% 03.09.2024	2,640,000	300,000	75,000	2,865,000	2,872,163	0.20
					<b>118,702,900</b>	<b>8.25</b>
<b>United Kingdom</b>						
Barclays Plc 0.315% 04.06.2027	1,000,000	2,600,000	600,000	3,000,000	2,781,000	0.19
Barclays Plc 1.125% 12.07.2023	1,600,000	-	-	1,600,000	1,609,280	0.11
BAT International Finance Plc 1.375% 08.09.2026	2,850,000	200,000	1,100,000	1,950,000	1,920,750	0.13
BP Capital Markets Plc 1.75% 28.02.2024	1,520,000	1,100,000	300,000	2,320,000	2,357,120	0.17
HSBC Holdings Plc 0.32% 03.11.2027	-	4,200,000	1,200,000	3,000,000	2,748,000	0.19
HSBC Holdings Plc 0.8125% 03.11.2031	-	3,400,000	-	3,400,000	2,905,300	0.20
HSBC Holdings Plc 1.805% 01.06.2026	-	600,000	-	600,000	597,000	0.04
Itau BBA International Plc 0.56% 17.02.2025	-	1,000,000	-	1,000,000	972,000	0.07
Lloyds Banking Group Plc 0.6025% 09.02.2029	-	1,800,000	-	1,800,000	1,637,100	0.11
Lloyds Banking Group Plc 1% 04.03.2025	4,300,000	700,000	255,000	4,745,000	4,695,177	0.33
NatWest Markets Plc 0.125% 13.09.2023	3,600,000	600,000	-	4,200,000	4,173,120	0.29
NatWest Markets Plc 0.8975% 04.04.2025	-	2,600,000	400,000	2,200,000	2,168,100	0.15
Vodafone Group Plc 0.375% 03.12.2024	3,700,000	800,000	95,000	4,405,000	4,341,127	0.30
Vodafone Group Plc 0.5% 19.09.2031	1,700,000	-	455,000	1,245,000	1,099,958	0.08
Vodafone Group Plc 0.625% 15.03.2027	1,850,000	-	205,000	1,645,000	1,591,538	0.11
					<b>35,596,570</b>	<b>2.47</b>
<b>Total bonds</b>					<b>1,411,597,642</b>	<b>98.10</b>
<b>Total securities traded on an official stock exchange</b>					<b>1,411,597,642</b>	<b>98.10</b>
<b>Total securities</b>					<b>1,411,597,642</b>	<b>98.10</b>
<b>Total investments</b>					<b>1,411,597,642</b>	<b>98.10</b>
Sight deposits					10,803,789	0.75
Other assets					16,576,169	1.15
<b>Total sub-fund assets</b>					<b>1,438,977,600</b>	<b>100.00</b>
Loans					(22)	0.00
Other liabilities					(24,559,292)	(1.71)
<b>Net sub-fund assets</b>					<b>1,414,418,286</b>	<b>98.29</b>

<sup>1</sup>Inclusive of corporate actions where applicable.

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