

# **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 Financial Statements") 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 Financial Statements. To the extent that if there is any inconsistency between the German language Report and Financial Statements and the Report and Financial Statements in another language, the German language Report and Financial Statements 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 Financial Statements in a language other than German, the language of the Report and Financial Statements on which such action is based shall prevail. Any disputes as to the terms of the Report and Financial Statements, regardless of the language of the Report and Financial Statements, 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

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

### Executive Committee

Birgit Ludwig, COO  
Dr. Mirjam Staub-Bisang, CEO  
Frank Rosenschon  
Holger Schmidt  
Robert Majewski  
Serge Lauper  
Simon Widmer

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

### Bond Index Exchange Traded Funds

- 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)

### 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.

# 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.

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. Primary drivers impacting tracking difference include securities lending, investment techniques and transaction costs from rebalancing. Investment techniques include cash management, currency hedging, futures held and sampling techniques. Net income difference and 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 %	Net income difference <sup>1</sup>	Securities lending	Investment techniques <sup>2</sup>	Transaction costs						
iShares SLI® ETF (CH)	A	(0.10)		✓	✓	✓	0.03	0.03	0.02	0.03		
iShares SMI® ETF (CH)	A	(0.07)			✓	✓	0.01	0.02	0.01	0.01		
iShares SMIM® ETF (CH)	A	0.01		✓	✓	✓	0.05	0.05	0.01	0.03		
iShares Swiss Dividend ETF (CH)	A	(0.08)		✓	✓	✓	0.04	0.07	0.04	0.06		
iShares Core SPI® ETF (CH)	A	-		✓			0.02	0.03	0.02	0.02		
iShares Swiss Domestic Government Bond 0-3 ETF (CH)	A	0.05			✓		0.09	0.09	0.09	0.09		
iShares Swiss Domestic Government Bond 3-7 ETF (CH)	A	0.01			✓	✓	0.06	0.06	0.06	0.06		
iShares Swiss Domestic Government Bond 7-15 ETF (CH)	A	(0.02)			✓	✓	0.08	0.08	0.07	0.08		
iShares Core CHF Corporate Bond ETF (CH)	A	0.12			✓	✓	0.15	0.15	0.15	0.15		

<sup>1</sup> Comprising of withholding tax rate differential, tax reclaims and income timing differences between the Fund and the benchmark index.

<sup>2</sup> Comprising of cash management, currency hedging, futures held and sampling techniques.

# iSHARES ETF (CH)

## SUB-FUND PERFORMANCE

### Sub-fund performance with benchmark

Sub-fund	Unit Class	Currency	Inception Date	1 January 2024 - 31 May 2024		1 June 2023 - 31 May 2024		1 June 2022 - 31 May 2023	
				Fund %	Benchmark %	Fund %	Benchmark %	Fund %	Benchmark %
iShares SLI® ETF (CH)	A	CHF	Jun-07	12.74	12.92	14.37	14.82	(0.60)	(0.22)
iShares SMI® ETF (CH)	A	CHF	Oct-99	10.91	11.09	10.05	10.47	(0.72)	(0.36)
iShares SMIM® ETF (CH)	A	CHF	Dec-04	4.78	4.96	0.30	0.74	(2.84)	(2.39)
iShares Swiss Dividend ETF (CH)	A	CHF	Apr-14	8.71	8.79	11.53	11.76	0.07	0.28
iShares Core SPI® ETF (CH)	A	CHF	Apr-14	9.71	9.75	8.04	8.14	(0.95)	(0.87)
iShares Swiss Domestic Government Bond 0-3 ETF (CH)	A	CHF	Jul-09	0.28	0.34	0.55	0.65	(1.28)	(0.95)
iShares Swiss Domestic Government Bond 3-7 ETF (CH)	A	CHF	Nov-03	(0.90)	(0.83)	(0.38)	(0.24)	(1.11)	(0.95)
iShares Swiss Domestic Government Bond 7-15 ETF (CH)	A	CHF	Nov-03	(1.84)	(1.77)	0.58	0.75	1.70	1.97
iShares Core CHF Corporate Bond ETF (CH)	A	CHF	Jan-14	(0.15)	(0.12)	3.17	3.20	(0.35)	(0.32)

Sub-fund	Unit Class	Currency	Inception Date	1 January 2023 - 31 December 2023		1 January 2022- 31 December 2022		1 January 2021- 31 December 2021	
				Fund %	Benchmark %	Fund %	Benchmark %	Fund %	Benchmark %
iShares SLI® ETF (CH)	A	CHF	Jun-07	11.32	11.76	(18.70)	(18.41)	25.68	26.15
iShares SMI® ETF (CH)	A	CHF	Oct-99	6.69	7.09	(14.59)	(14.29)	23.30	23.74
iShares SMIM® ETF (CH)	A	CHF	Dec-04	5.92	6.39	(26.58)	(26.25)	21.80	22.35
iShares Swiss Dividend ETF (CH)	A	CHF	Apr-14	9.90	10.17	(10.62)	(10.44)	23.89	24.12
iShares Core SPI® ETF (CH)	A	CHF	Apr-14	5.99	6.09	(16.53)	(16.48)	23.26	23.38
iShares Swiss Domestic Government Bond 0-3 ETF (CH)	A	CHF	Jul-09	0.79	1.06	(2.78)	(2.60)	(1.13)	(0.98)
iShares Swiss Domestic Government Bond 3-7 ETF (CH)	A	CHF	Nov-03	3.93	4.13	(7.69)	(7.59)	(2.05)	(1.91)

# iSHARES ETF (CH)

## SUB-FUND PERFORMANCE (continued)

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

Sub-fund	Unit Class	Currency	Inception Date	1 January 2023 - 31 December 2023		1 January 2022- 31 December 2022		1 January 2021- 31 December 2021	
				Fund %	Benchmark %	Fund %	Benchmark %	Fund %	Benchmark %
iShares Swiss Domestic Government Bond 7-15 ETF (CH)	A	CHF	Nov-03	10.53	10.82	(14.19)	(14.05)	(3.35)	(3.18)
iShares Core CHF Corporate Bond ETF (CH)	A	CHF	Jan-14	5.66	5.70	(9.00)	(8.99)	(0.48)	(0.35)

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

### SHORT-FORM REPORT BY THE STATUTORY AUDITOR OF THE COLLECTIVE INVESTMENT SCHEME

For the attention of the Board of Directors of the Fund Management Company regarding the financial statements of:

#### iShares ETF (CH), Zurich

Report on the Audit of the Financial Statements

#### Opinion

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 as at 31 May 2024, the profit and loss account for the year then ended, information regarding the appropriation of net income and the disclosure of costs as well as additional information pursuant to Art. 89 para. 1 lit. b-h of the Swiss Collective Investment Schemes Act (CISA).

In our opinion, the accompanying financial statements comply with the Swiss Collective Investment Schemes Act, the relevant ordinances as well as the fund contract and the prospectus.

#### Basis for Opinion

We conducted our audit in accordance with Swiss law and Swiss Standards on Auditing (SA-CH). Our responsibilities under those provisions and standards are further described in the "Responsibility of the Auditor of the Collective Investment Scheme for the Auditing of the Financial Statements" section of our report. We are independent of the investment fund as well as of the Fund Management Company in accordance with the provisions of Swiss law and the requirements of the Swiss audit profession, and we have fulfilled our other ethical responsibilities in accordance with these requirements.

We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our opinion.

#### Other Information

The Board of Directors of the Fund Management Company is responsible for the other information. The other information comprises the information included in the annual report but does

not include the financial statements and our auditor's report thereon.

Our opinion on the financial statements does not cover the other information and we do not express any form of assurance conclusion thereon.

In connection with our audit of the financial statements, our responsibility is to read the other information and, in doing so, consider whether the other information is materially inconsistent with the financial statements or our knowledge obtained in the audit or otherwise appears to be materially misstated.

If, based on the work we have performed, we conclude that there is a material misstatement of this other information, we are required to report that fact. We have nothing to report in this regard.

#### Responsibility of the Board of Directors of the Fund Management Company for the Financial Statements

The Board of Directors of the Fund Management Company is responsible for the preparation of the financial statements in accordance with the Swiss Collective Investment Schemes Act, the corresponding ordinances and the prospectus, and for such internal control as the Board of Directors of the Fund Management Company determines is necessary to enable the preparation of financial statements that are free from material misstatement, whether due to fraud or error.

#### Responsibility of the Auditor of the Collective Investment Scheme for the Auditing of the Financial Statements

Our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditor's report that includes our opinion. Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with Swiss law and SA-CH will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of the financial statements.

As part of an audit in accordance with Swiss law and SA-CH, we exercise professional judgment and maintain professional scepticism throughout the audit. We also:

- Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, design and perform audit procedures responsive to those risks, and obtain audit evidence that is sufficient and appropriate to provide a basis for our opinion. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional

# iSHARES ETF (CH)

## GOVERNANCE

Report of the audit company

omissions, misrepresentations, or the override of internal control.

- Obtain an understanding of internal control relevant to the audit 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 investment fund's internal control.
- Evaluate the appropriateness of accounting policies used and the reasonableness of accounting estimates and related disclosures made.

We communicate with the Board of Directors of the Fund Management Company and/or its relevant committee regarding, among other matters, the planned scope and timing of the audit and significant audit findings, including any significant deficiencies in internal control that we identify during our audit.

### Deloitte AG

Alexander Kosovan  
Licensed Audit Expert  
Auditor in Charge

Deborah Caldwell  
Licensed Audit Expert

Zurich, 24 September 2024

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 2024 and 31 May 2023

	iShares SLI® ETF (CH)		iShares SMI® ETF (CH)		iShares SMIM® ETF (CH)	
	31 May 2024 CHF	31 May 2023 CHF	31 May 2024 CHF	31 May 2023 CHF	31 May 2024 CHF	31 May 2023 CHF
Due from banks, including fiduciary deposits with third-party banks, broken down into:						
- Sight deposits	1,343,898	724,758	12,068,004	4,539,704	7,478,370	3,487,337
Securities, including those on loan and under repurchase agreements, broken down into:						
- Shares and other equity securities and rights	574,464,870	452,261,293	2,032,862,078	2,050,957,549	1,058,476,839	1,065,258,217
Derivative financial instruments	199,335	(6,626)	1,469,590	754,650	286,572	(246,430)
Other assets	4,783,724	5,147,095	20,875,299	22,927,400	8,288,864	14,481,231
<b>Total sub-fund assets, less</b>	<b>580,791,827</b>	<b>458,126,520</b>	<b>2,067,274,971</b>	<b>2,079,179,303</b>	<b>1,074,530,645</b>	<b>1,082,980,355</b>
Other liabilities	169,085	139,137	598,920	634,295	410,096	5,097,435
<b>Net sub-fund assets</b>	<b>580,622,742</b>	<b>457,987,383</b>	<b>2,066,676,051</b>	<b>2,078,545,008</b>	<b>1,074,120,549</b>	<b>1,077,882,920</b>

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# iSHARES ETF (CH)

STATEMENT OF NET ASSETS (continued)  
As at 31 May 2024 and 31 May 2023

	iShares Swiss Dividend ETF (CH)		iShares Core SPI® ETF (CH)		iShares Swiss Domestic Government Bond 0-3 ETF (CH)	
	31 May 2024 CHF	31 May 2023 CHF	31 May 2024 CHF	31 May 2023 CHF	31 May 2024 CHF	31 May 2023 CHF
Due from banks, including fiduciary deposits with third-party banks, broken down into:						
- Sight deposits	8,635,366	7,134,475	8,321,582	8,233,322	119,723	389,710
Securities, including those on loan and under repurchase agreements, broken down into:						
- Shares and other equity securities and rights	2,441,662,372	1,599,166,511	3,187,070,660	2,202,357,084	-	-
- Bonds, convertible bonds, warrant bonds and other debt securities and rights	-	-	-	-	242,031,220	453,270,513
Derivative financial instruments	1,781,626	48,481	1,845,426	364,943	-	-
Other assets	32,550,895	25,700,527	28,659,784	25,659,242	79,067,687	162,805,914
<b>Total sub-fund assets, less</b>	<b>2,484,630,259</b>	<b>1,632,049,994</b>	<b>3,225,897,452</b>	<b>2,236,614,591</b>	<b>321,218,630</b>	<b>616,466,137</b>
Loans	-	-	-	1,317	-	-
Other liabilities	307,306	7,513,907	265,963	2,363,479	75,705,691	159,336,480
<b>Net sub-fund assets</b>	<b>2,484,322,953</b>	<b>1,624,536,087</b>	<b>3,225,631,489</b>	<b>2,234,249,795</b>	<b>245,512,939</b>	<b>457,129,657</b>

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# iSHARES ETF (CH)

## STATEMENT OF NET ASSETS (continued)

As at 31 May 2024 and 31 May 2023

	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 2024 CHF	31 May 2023 CHF	31 May 2024 CHF	31 May 2023 CHF	31 May 2024 CHF	31 May 2023 CHF
Due from banks, including fiduciary deposits with third-party banks, broken down into:						
- Sight deposits	309,660	1,618,715	1,314,654	286,736	2,173,430	12,099,353
Securities, including those on loan and under repurchase agreements, broken down into:						
- Bonds, convertible bonds, warrant bonds and other debt securities and rights	461,288,461	490,835,050	431,148,650	269,288,322	1,516,026,336	1,384,599,023
Other assets	13,340,657	109,014,842	5,092,023	33,351,514	37,640,253	21,155,536
<b>Total sub-fund assets, less</b>	<b>474,938,778</b>	<b>601,468,607</b>	<b>437,555,327</b>	<b>302,926,572</b>	<b>1,555,840,019</b>	<b>1,417,853,912</b>
Other liabilities	6,919,770	103,520,844	1,035,375	30,443,754	25,062,067	23,935,128
<b>Net sub-fund assets</b>	<b>468,019,008</b>	<b>497,947,763</b>	<b>436,519,952</b>	<b>272,482,818</b>	<b>1,530,777,952</b>	<b>1,393,918,784</b>

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# iSHARES ETF (CH)

## CHANGES IN THE FUND'S NET ASSETS

For the financial year ended 31 May 2024 and 31 May 2023

	iShares SLI® ETF (CH)		iShares SMI® ETF (CH)		iShares SMIM® ETF (CH)	
	31 May 2024 CHF	31 May 2023 CHF	31 May 2024 CHF	31 May 2023 CHF	31 May 2024 CHF	31 May 2023 CHF
<b>Sub-fund's net assets at the beginning of the financial year</b>	457,987,383	470,877,970	2,078,545,008	2,095,599,883	1,077,882,920	1,092,795,477
Return of capital distribution	(1,165,289)	(1,605,937)	(3,903,798)	(5,024,471)	(2,726,178)	(3,807,813)
Ordinary distribution/ Applied income tax on accumulation	-	-	(3,194,017)	(2,871,126)	(1,590,271)	(1,977,134)
Interim distributions	(10,093,481)	(12,917,173)	(47,223,597)	(49,932,925)	(16,478,162)	(21,347,110)
Issue of units	104,789,225	35,479,078	154,975,938	271,010,510	33,099,708	59,853,363
Redemption of units	(44,358,064)	(32,260,745)	(308,210,451)	(222,862,047)	(20,868,369)	(20,966,745)
Total net income	73,462,968	(1,585,810)	195,686,968	(7,374,816)	4,800,901	(26,667,118)
<b>Sub-fund's net assets at the end of the financial year</b>	<b>580,622,742</b>	<b>457,987,383</b>	<b>2,066,676,051</b>	<b>2,078,545,008</b>	<b>1,074,120,549</b>	<b>1,077,882,920</b>

	iShares Swiss Dividend ETF (CH)		iShares Core SPI® ETF (CH)		iShares Swiss Domestic Government Bond 0-3 ETF (CH)	
	31 May 2024 CHF	31 May 2023 CHF	31 May 2024 CHF	31 May 2023 CHF	31 May 2024 CHF	31 May 2023 CHF
<b>Sub-fund's net assets at the beginning of the financial year</b>	1,624,536,087	1,482,651,748	2,234,249,795	2,405,375,378	457,129,657	63,580,700
Return of capital distribution	(5,082,000)	(2,040,000)	(4,309,500)	(5,640,000)	-	-
Ordinary distribution/ Applied income tax on accumulation	(2,541,000)	(2,856,000)	(7,293,000)	(3,877,500)	(3,419,865)	(2,378,855)
Interim distributions	(86,725,500)	(48,509,000)	(68,473,500)	(54,450,000)	(2,124,580)	(2,730,764)
Issue of units	785,503,567	355,332,570	851,333,917	474,068,890	53,983,678	473,362,405
Redemption of units	(78,932,721)	(166,658,042)	(30,917,708)	(560,298,457)	(260,834,847)	(74,592,780)
Total net income	247,564,520	6,614,811	251,041,485	(20,928,516)	778,896	(111,049)
<b>Sub-fund's net assets at the end of the financial year</b>	<b>2,484,322,953</b>	<b>1,624,536,087</b>	<b>3,225,631,489</b>	<b>2,234,249,795</b>	<b>245,512,939</b>	<b>457,129,657</b>

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## iSHARES ETF (CH)

CHANGES IN THE FUND'S NET ASSETS (continued)

For the financial year ended 31 May 2024 and 31 May 2023

	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 2024 CHF	31 May 2023 CHF	31 May 2024 CHF	31 May 2023 CHF	31 May 2024 CHF	31 May 2023 CHF
<b>Sub-fund's net assets at the beginning of the financial year</b>	497,947,763	283,091,340	272,482,818	190,632,868	1,393,918,784	1,414,418,286
Ordinary distribution/ Applied income tax on accumulation	(4,804,527)	(4,306,605)	(1,591,715)	(1,147,553)	(5,214,738)	(3,469,192)
Interim distributions	(4,710,981)	(3,708,245)	(3,431,535)	(1,457,165)	(6,781,485)	(3,439,370)
Issue of units	102,180,996	384,834,526	255,822,031	153,857,795	163,250,254	416,407,665
Redemption of units	(121,037,732)	(161,921,558)	(92,250,572)	(73,041,533)	(59,884,653)	(422,656,649)
Total net income	(1,556,511)	(41,695)	5,488,925	3,638,406	45,489,790	(7,341,956)
<b>Sub-fund's net assets at the end of the financial year</b>	<b>468,019,008</b>	<b>497,947,763</b>	<b>436,519,952</b>	<b>272,482,818</b>	<b>1,530,777,952</b>	<b>1,393,918,784</b>

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# iSHARES ETF (CH)

## CHANGES IN NUMBER OF UNITS OUTSTANDING

For the financial year ended 31 May 2024 and 31 May 2023

	iShares SLI® ETF (CH) Unit Class - A		iShares SMI® ETF (CH) Unit Class - A		iShares SMIM® ETF (CH) Unit Class - A	
	31 May 2024	31 May 2023	31 May 2024	31 May 2023	31 May 2024	31 May 2023
	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	2,458,238	2,433,238	17,794,538	17,319,538	3,811,359	3,661,359
Number of units issued	550,000	200,000	1,375,000	2,425,000	125,000	225,000
Number of units redeemed	(225,000)	(175,000)	(2,650,000)	(1,950,000)	(75,000)	(75,000)
<b>Number at the end of the financial year</b>	<b>2,783,238</b>	<b>2,458,238</b>	<b>16,519,538</b>	<b>17,794,538</b>	<b>3,861,359</b>	<b>3,811,359</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 2024	31 May 2023	31 May 2024	31 May 2023	31 May 2024	31 May 2023
	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	11,050,000	9,750,000	16,200,000	16,800,000	7,054,410	945,080
Number of units issued	5,275,000	2,450,000	6,300,000	3,525,000	842,670	7,268,570
Number of units redeemed	(525,000)	(1,150,000)	(225,000)	(4,125,000)	(4,077,050)	(1,159,240)
<b>Number at the end of the financial year</b>	<b>15,800,000</b>	<b>11,050,000</b>	<b>22,275,000</b>	<b>16,200,000</b>	<b>3,820,030</b>	<b>7,054,410</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 2024	31 May 2023	31 May 2024	31 May 2023	31 May 2024	31 May 2023
	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	6,608,060	3,639,040	2,660,580	1,870,360	15,252,466	15,334,966
Number of units issued	1,381,910	5,148,840	2,542,430	1,514,400	1,763,800	4,622,500
Number of units redeemed	(1,640,700)	(2,179,820)	(911,850)	(724,180)	(643,800)	(4,705,000)
<b>Number at the end of the financial year</b>	<b>6,349,270</b>	<b>6,608,060</b>	<b>4,291,160</b>	<b>2,660,580</b>	<b>16,372,466</b>	<b>15,252,466</b>

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# iSHARES ETF (CH)

## NET ASSETS ATTRIBUTABLE TO REDEEMABLE UNITHOLDERS

For the financial year ended 31 May 2024

	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 2024	580,622,742	2,066,676,051	1,074,120,549	2,484,322,953	3,225,631,489	245,512,939
As at 31 May 2023	457,987,383	2,078,545,008	1,077,882,920	1,624,536,087	2,234,249,795	457,129,657
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
<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 2024	2,783,238	16,519,538	3,861,359	15,800,000	22,275,000	3,820,030
As at 31 May 2023	2,458,238	17,794,538	3,811,359	11,050,000	16,200,000	7,054,410
As at 31 May 2022	2,433,238	17,319,538	3,661,359	9,750,000	16,800,000	945,080
<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 2024	208.61	125.11	278.17	157.24	144.81	64.27
As at 31 May 2023	186.31	116.81	282.81	147.02	137.92	64.80
As at 31 May 2022	193.52	121.00	298.47	152.07	143.18	67.28

	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 2024	468,019,008	436,519,952	1,530,777,952
As at 31 May 2023	497,947,763	272,482,818	1,393,918,784
As at 31 May 2022	283,091,340	190,632,868	1,414,418,286
<b>Units in Issue</b>	<b>No. of Units</b>	<b>No. of Units</b>	<b>No. of Units</b>
As at 31 May 2024	6,349,270	4,291,160	16,372,466
As at 31 May 2023	6,608,060	2,660,580	15,252,466
As at 31 May 2022	3,639,040	1,870,360	15,334,966
<b>Net asset value per unit</b>	<b>CHF</b>	<b>CHF</b>	<b>CHF</b>
As at 31 May 2024	73.71	101.73	93.50
As at 31 May 2023	75.35	102.41	91.39
As at 31 May 2022	77.79	101.92	92.23

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# iSHARES ETF (CH)

## PROFIT AND LOSS ACCOUNT

For the financial year ended 31 May 2024 and 31 May 2023

	iShares SLI® ETF (CH)		iShares SMI® ETF (CH)		iShares SMIM® ETF (CH)	
	31 May 2024 CHF	31 May 2023 CHF	31 May 2024 CHF	31 May 2023 CHF	31 May 2024 CHF	31 May 2023 CHF
Income from bank assets	21,123	7,466	77,783	21,142	46,992	13,699
Income from securities lending	37,075	34,404	65,287	86,348	540,766	144,908
Income from securities broken down by:						
- Shares and other equity securities and rights, including income from bonus shares	13,951,050	13,037,352	59,532,225	60,235,574	24,692,357	27,361,512
Other income	-	542	-	2,364	-	-
Current net income paid in on issued units	2,630	(22,398)	(26,800)	(124,433)	(37,892)	24,693
<b>Total income less:</b>	<b>14,011,878</b>	<b>13,057,366</b>	<b>59,648,495</b>	<b>60,220,995</b>	<b>25,242,223</b>	<b>27,544,812</b>
Interest paid	649	70	1,180	209	2,727	-
Negative interest	-	1,244	2	4,369	-	2,657
Remunerations to the following in accordance with the fund regulations:						
- The Fund Management Company	1,787,194	1,565,206	7,060,135	7,160,553	4,697,376	4,615,786
Current net income paid out on redeemed units	(19,535)	36,852	(115,403)	(72,405)	19,355	19,178
<b>Net profit/(loss)</b>	<b>12,243,570</b>	<b>11,453,994</b>	<b>52,702,581</b>	<b>53,128,269</b>	<b>20,522,765</b>	<b>22,907,191</b>
Realised capital gains and losses	7,567,587	11,189,032	65,733,479	51,394,497	1,356,256	19,551,679
<b>Realised net profit/(loss)</b>	<b>19,811,157</b>	<b>22,643,026</b>	<b>118,436,060</b>	<b>104,522,766</b>	<b>21,879,021</b>	<b>42,458,870</b>
Unrealised capital gains and losses	53,651,811	(24,228,836)	77,250,908	(111,897,582)	(17,078,120)	(69,125,988)
<b>Total net profit/(loss)</b>	<b>73,462,968</b>	<b>(1,585,810)</b>	<b>195,686,968</b>	<b>(7,374,816)</b>	<b>4,800,901</b>	<b>(26,667,118)</b>

## iSHARES ETF (CH)

PROFIT AND LOSS ACCOUNT (continued)

For the financial year ended 31 May 2024 and 31 May 2023

	iShares Swiss Dividend ETF (CH)		iShares Core SPI® ETF (CH)		iShares Swiss Domestic Government Bond 0-3 ETF (CH)	
	31 May 2024 CHF	31 May 2023 CHF	31 May 2024 CHF	31 May 2023 CHF	31 May 2024 CHF	31 May 2023 CHF
Income from bank assets	103,295	26,169	105,739	46,562	4,710	3,385
Income from securities lending	189,616	76,995	389,643	358,222	-	-
Income from securities broken down by:						
- Bonds, convertible bonds, warrant bonds and other debt securities and rights	-	-	-	-	4,893,267	5,124,382
- Shares and other equity securities and rights, including income from bonus shares	95,414,467	53,002,395	81,950,505	63,587,381	-	-
Other income	6,888	7,226	4,557	1,909	-	-
Current net income paid in on issued units	(76,653)	(65,015)	1,011,938	376,133	172,454	2,193,560
<b>Total income less:</b>	<b>95,637,613</b>	<b>53,047,770</b>	<b>83,462,382</b>	<b>64,370,207</b>	<b>5,070,431</b>	<b>7,321,327</b>
Interest paid	-	-	-	1,282	-	-
Negative interest	-	3,781	4	5,028	-	-
Remunerations to the following in accordance with the fund regulations:						
- The Fund Management Company	3,012,755	2,238,575	2,603,974	2,283,262	554,319	412,709
Current net income paid out on redeemed units	(26,610)	(85,575)	35,310	686,348	1,012,785	540,448
<b>Net profit/(loss)</b>	<b>92,651,468</b>	<b>50,890,989</b>	<b>80,823,094</b>	<b>61,394,287</b>	<b>3,503,327</b>	<b>6,368,170</b>
Realised capital gains and losses	127,204,935	(725,747)	12,891,667	45,901,381	(3,333,511)	(6,965,539)
<b>Realised net profit/(loss)</b>	<b>219,856,403</b>	<b>50,165,242</b>	<b>93,714,761</b>	<b>107,295,668</b>	<b>169,816</b>	<b>(597,369)</b>
Unrealised capital gains and losses	27,708,117	(43,550,431)	157,326,724	(128,224,184)	609,080	486,320
<b>Total net profit/(loss)</b>	<b>247,564,520</b>	<b>6,614,811</b>	<b>251,041,485</b>	<b>(20,928,516)</b>	<b>778,896</b>	<b>(111,049)</b>

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# iSHARES ETF (CH)

## PROFIT AND LOSS ACCOUNT (continued)

For the financial year ended 31 May 2024 and 31 May 2023

	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 2024 CHF	31 May 2023 CHF	31 May 2024 CHF	31 May 2023 CHF	31 May 2024 CHF	31 May 2023 CHF
Income from bank assets	8,648	4,482	11,138	2,156	59,775	47,453
Income from securities lending	-	-	-	-	-	-
Income from securities broken down by:						
- Bonds, convertible bonds, warrant bonds and other debt securities and rights	9,908,903	8,352,176	6,040,313	3,439,944	17,363,635	10,490,598
Other income	-	-	-	-	-	-
Current net income paid in on issued units	523,346	1,929,677	1,261,276	(590,610)	535,613	748,258
<b>Total income less:</b>	<b>10,440,897</b>	<b>10,286,335</b>	<b>7,312,727</b>	<b>2,851,490</b>	<b>17,959,023</b>	<b>11,286,309</b>
Negative interest	-	-	-	-	-	-
Remunerations to the following in accordance with the fund regulations:						
- The Fund Management Company	764,075	608,718	576,286	350,149	2,179,734	1,882,118
Current net income paid out on redeemed units	675,797	1,250,939	230,156	(392,900)	301,576	825,253
<b>Net profit/(loss)</b>	<b>9,001,025</b>	<b>8,426,678</b>	<b>6,506,285</b>	<b>2,894,241</b>	<b>15,477,713</b>	<b>8,578,938</b>
Realised capital gains and losses	(3,548,627)	(11,319,570)	(3,138,802)	(12,481,530)	(8,037,691)	(35,152,163)
<b>Realised net profit/(loss)</b>	<b>5,452,398</b>	<b>(2,892,892)</b>	<b>3,367,483</b>	<b>(9,587,289)</b>	<b>7,440,022</b>	<b>(26,573,225)</b>
Unrealised capital gains and losses	(7,008,909)	2,851,197	2,121,442	13,225,695	38,049,768	19,231,269
<b>Total net profit/(loss)</b>	<b>(1,556,511)</b>	<b>(41,695)</b>	<b>5,488,925</b>	<b>3,638,406</b>	<b>45,489,790</b>	<b>(7,341,956)</b>

# iSHARES ETF (CH)

## APPROPRIATION OF NET INCOME

For the financial year ended 31 May 2024 and 31 May 2023

	iShares SLI® ETF (CH) Unit Class - A		iShares SMI® ETF (CH) Unit Class - A		iShares SMIM® ETF (CH) Unit Class - A	
	31 May 2024 CHF	31 May 2023 CHF	31 May 2024 CHF	31 May 2023 CHF	31 May 2024 CHF	31 May 2023 CHF
Balance at the beginning of the financial year	25,089	1,488,268	33,707	41,380	4,509	45,199
Net income for the financial year	12,243,570	11,453,994	52,702,581	53,128,269	20,522,765	22,907,191
Capital gains generated during the financial year intended for distribution	1,669,943	1,130,789	4,955,861	3,914,798	2,780,178	2,744,178
<b>Total available for distribution</b>	<b>13,938,602</b>	<b>14,073,051</b>	<b>57,692,149</b>	<b>57,084,447</b>	<b>23,307,452</b>	<b>25,696,568</b>
Interim distribution during the financial year	10,093,481	12,917,173	47,223,597	49,932,925	16,478,162	21,347,110
Net income earmarked for distribution	2,170,926	-	5,286,252	3,203,017	4,015,813	1,600,771
Return of capital distribution from capital gains during the financial year	1,669,943	1,130,789	4,955,861	3,914,798	2,780,178	2,744,178
<b>Balance at the end of the financial year</b>	<b>4,252</b>	<b>25,089</b>	<b>226,439</b>	<b>33,707</b>	<b>33,299</b>	<b>4,509</b>
<b>Ordinary distribution per unit</b>						
Gross	0.78	-	0.32	0.18	1.04	0.42
Swiss withholding tax (35%)	(0.27)	-	(0.11)	(0.06)	(0.36)	(0.15)
<b>Net distribution from net income</b>	<b>0.51</b>	<b>-</b>	<b>0.21</b>	<b>0.12</b>	<b>0.68</b>	<b>0.27</b>
<b>Return of capital gains per unit</b>						
Gross	0.60	0.46	0.30	0.22	0.72	0.72
<b>Net distribution from capital gains</b>	<b>0.60</b>	<b>0.46</b>	<b>0.30</b>	<b>0.22</b>	<b>0.72</b>	<b>0.72</b>

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# iSHARES ETF (CH)

## APPROPRIATION OF NET INCOME (continued)

For the financial year ended 31 May 2024 and 31 May 2023

	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 2024 CHF	31 May 2023 CHF	31 May 2024 CHF	31 May 2023 CHF	31 May 2024 CHF	31 May 2023 CHF
Balance at the beginning of the financial year	58,197	107,208	59,627	243,340	121,010	10,809
Net income for the financial year	92,651,468	50,890,989	80,823,094	61,394,287	3,503,327	6,368,170
Capital gains generated during the financial year intended for distribution	948,000	4,862,000	8,019,000	4,212,000	-	-
<b>Total available for distribution</b>	<b>93,657,665</b>	<b>55,860,197</b>	<b>88,901,721</b>	<b>65,849,627</b>	<b>3,624,337</b>	<b>6,378,979</b>
Interim distribution during the financial year	86,725,500	48,509,000	68,473,500	54,450,000	2,124,580	2,730,764
Net income earmarked for distribution	5,688,000	2,431,000	12,028,500	7,128,000	1,451,611	3,527,205
Return of capital distribution from capital gains during the financial year	948,000	4,862,000	8,019,000	4,212,000	-	-
<b>Balance at the end of the financial year</b>	<b>296,165</b>	<b>58,197</b>	<b>380,721</b>	<b>59,627</b>	<b>48,146</b>	<b>121,010</b>
<b>Ordinary distribution per unit</b>						
Gross	0.36	0.22	0.54	0.44	0.38	0.50
Swiss withholding tax (35%)	(0.13)	(0.08)	(0.19)	(0.15)	(0.13)	(0.18)
<b>Net distribution from net income</b>	<b>0.23</b>	<b>0.14</b>	<b>0.35</b>	<b>0.29</b>	<b>0.25</b>	<b>0.32</b>
<b>Return of capital gains per unit</b>						
Gross	0.06	0.44	0.36	0.26	-	-
<b>Net distribution from capital gains</b>	<b>0.06</b>	<b>0.44</b>	<b>0.36</b>	<b>0.26</b>	<b>-</b>	<b>-</b>

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## iSHARES ETF (CH)

### APPROPRIATION OF NET INCOME (continued)

For the financial year ended 31 May 2024 and 31 May 2023

	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 2024 CHF	31 May 2023 CHF	31 May 2024 CHF	31 May 2023 CHF	31 May 2024 CHF	31 May 2023 CHF
Balance at the beginning of the financial year	98,960	6,169	18,783	18,420	90,680	136,950
Net income for the financial year	9,001,025	8,426,678	6,506,285	2,894,241	15,477,713	8,578,938
Capital gains generated during the financial year intended for distribution	-	-	-	-	-	-
<b>Total available for distribution</b>	<b>9,099,985</b>	<b>8,432,847</b>	<b>6,525,068</b>	<b>2,912,661</b>	<b>15,568,393</b>	<b>8,715,888</b>
Interim distribution during the financial year	4,710,981	3,708,245	3,431,535	1,457,165	6,781,485	3,439,370
Net income earmarked for distribution	4,317,504	4,625,642	3,089,635	1,436,713	8,513,682	5,185,838
Return of capital distribution from capital gains during the financial year	-	-	-	-	-	-
<b>Balance at the end of the financial year</b>	<b>71,500</b>	<b>98,960</b>	<b>3,898</b>	<b>18,783</b>	<b>273,226</b>	<b>90,680</b>
<b>Ordinary distribution per unit</b>						
Gross	0.68	0.70	0.72	0.54	0.52	0.34
Swiss withholding tax (35%)	(0.24)	(0.25)	(0.25)	(0.19)	(0.18)	(0.12)
<b>Net distribution from net income</b>	<b>0.44</b>	<b>0.45</b>	<b>0.47</b>	<b>0.35</b>	<b>0.34</b>	<b>0.22</b>
<b>Return of capital gains per unit</b>						
Gross	-	-	-	-	-	-
<b>Net distribution from capital gains</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>

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# iSHARES ETF (CH)

## NOTES TO THE ANNUAL REPORT

For the financial year ended 31 May 2024 and 31 May 2023

### 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 USA 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 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 concluded 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
iShares SLI® ETF (CH)	CHF	CHF	CHF	CHF
Securities, including those on loan and under repurchase agreements, broken down into:				
- Shares and other equity securities and rights	574,464,870	-	-	574,464,870
Derivative financial instruments	199,335	-	-	199,335
<b>Total</b>	<b>574,664,205</b>	<b>-</b>	<b>-</b>	<b>574,664,205</b>

	Level 1	Level 2	Level 3	Total
iShares SMI® ETF (CH)	CHF	CHF	CHF	CHF
Securities, including those on loan and under repurchase agreements, broken down into:				
- Shares and other equity securities and rights	2,032,862,078	-	-	2,032,862,078
Derivative financial instruments	1,469,590	-	-	1,469,590
<b>Total</b>	<b>2,034,331,668</b>	<b>-</b>	<b>-</b>	<b>2,034,331,668</b>

	Level 1	Level 2	Level 3	Total
iShares SMIM® ETF (CH)	CHF	CHF	CHF	CHF
Securities, including those on loan and under repurchase agreements, broken down into:				
- Shares and other equity securities and rights	1,058,476,839	-	-	1,058,476,839
Derivative financial instruments	286,572	-	-	286,572
<b>Total</b>	<b>1,058,763,411</b>	<b>-</b>	<b>-</b>	<b>1,058,763,411</b>



# iSHARES ETF (CH)

## NOTES TO THE ANNUAL REPORT (continued)

For the financial year ended 31 May 2024 and 31 May 2023

### 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	2,441,662,372	-	-	2,441,662,372
Derivative financial instruments	1,781,626	-	-	1,781,626
<b>Total</b>	<b>2,443,443,998</b>	<b>-</b>	<b>-</b>	<b>2,443,443,998</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	3,187,070,660	-	-	3,187,070,660
Derivative financial instruments	1,845,426	-	-	1,845,426
<b>Total</b>	<b>3,188,916,086</b>	<b>-</b>	<b>-</b>	<b>3,188,916,086</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	-	242,031,220	-	242,031,220
<b>Total</b>	<b>-</b>	<b>242,031,220</b>	<b>-</b>	<b>242,031,220</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	-	461,288,461	-	461,288,461
<b>Total</b>	<b>-</b>	<b>461,288,461</b>	<b>-</b>	<b>461,288,461</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	-	431,148,650	-	431,148,650
<b>Total</b>	<b>-</b>	<b>431,148,650</b>	<b>-</b>	<b>431,148,650</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	-	1,516,026,336	-	1,516,026,336
<b>Total</b>	<b>-</b>	<b>1,516,026,336</b>	<b>-</b>	<b>1,516,026,336</b>

# iSHARES ETF (CH)

## NOTES TO THE ANNUAL REPORT (continued)

For the financial year ended 31 May 2024 and 31 May 2023

### 5. VALUATION OF INVESTMENTS (continued)

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:

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: Barclays Capital Securities Limited, BNP Paribas Arbitrage, Citigroup Global Markets Limited, Credit Suisse International, Goldman Sachs International, HSBC Bank plc, JP Morgan Securities plc, Macquarie Bank Limited, Morgan Stanley & Co. International plc, Société Générale Paris Branch and 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 2024 and 31 May 2023

### 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 2024. 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	4.17	4.13	37,075
iShares SMI® ETF (CH)	CHF	0.88	0.87	65,287
iShares SMIM® ETF (CH)	CHF	16.83	16.59	540,766
iShares Swiss Dividend ETF (CH)	CHF	5.71	5.61	189,616
iShares Core SPI® ETF (CH)	CHF	7.20	7.11	389,643

Sub-fund	Currency	31 May 2024		31 May 2023	
		Value of securities on loan	Value of collateral received	Value of securities on loan	Value of collateral received
iShares SLI® ETF (CH)	CHF	23,965,394	26,068,862	7,877,349	8,512,991
iShares SMI® ETF (CH)	CHF	17,964,697	18,849,275	32,074,287	34,571,275
iShares SMIM® ETF (CH)	CHF	178,177,431	192,509,774	111,287,214	123,428,174
iShares Swiss Dividend ETF (CH)	CHF	139,418,894	147,397,433	59,586,670	66,370,476
iShares Core SPI® ETF (CH)	CHF	229,492,856	247,247,137	141,289,363	154,774,135

#### Collateral

Collateral type and quality	Maturity tenor		
	More than 365 days	Open	Total
<b>iShares SLI® ETF (CH)</b>	<b>CHF</b>	<b>CHF</b>	<b>CHF</b>
<b>Fixed Income</b>			
Investment Grade	4,948,972	-	4,948,972
<b>Equities</b>			
Recognised equity index	-	21,119,890	21,119,890
<b>Total</b>	<b>4,948,972</b>	<b>21,119,890</b>	<b>26,068,862</b>

Collateral type and quality	Maturity tenor		
	More than 365 days	Open	Total
<b>iShares SMI® ETF (CH)</b>	<b>CHF</b>	<b>CHF</b>	<b>CHF</b>
<b>Fixed Income</b>			
Investment Grade	5,822,286	-	5,822,286
<b>Equities</b>			
Recognised equity index	-	13,026,989	13,026,989
<b>Total</b>	<b>5,822,286</b>	<b>13,026,989</b>	<b>18,849,275</b>

# iSHARES ETF (CH)

NOTES TO THE ANNUAL REPORT (continued)

For the financial year ended 31 May 2024 and 31 May 2023

## 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	67,059,387	-	67,059,387
<b>Equities</b>			
Recognised equity index	-	125,450,387	125,450,387
<b>Total</b>	<b>67,059,387</b>	<b>125,450,387</b>	<b>192,509,774</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	94,500,519	-	94,500,519
<b>Equities</b>			
Recognised equity index	-	52,896,914	52,896,914
<b>Total</b>	<b>94,500,519</b>	<b>52,896,914</b>	<b>147,397,433</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	86,476,917	-	86,476,917
<b>Equities</b>			
Recognised equity index	-	160,770,220	160,770,220
<b>Total</b>	<b>86,476,917</b>	<b>160,770,220</b>	<b>247,247,137</b>

### b) Derivative risk exposure

Sub-fund	31 May 2024		31 May 2023	
	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	6,080,050	1.05	5,674,795	1.24
<b>iShares SMI® ETF (CH)</b>				
- Total exposure-increasing positions	33,482,399	1.62	27,371,652	1.32
<b>iShares SMIM® ETF (CH)</b>				
- Total exposure-increasing positions	15,065,376	1.40	12,494,912	1.16
<b>iShares Swiss Dividend ETF (CH)</b>				
- Total exposure-increasing positions	42,123,019	1.70	25,015,895	1.54
<b>iShares Core SPI® ETF (CH)</b>				
- Total exposure-increasing positions	36,842,640	1.14	31,858,808	1.43

# iSHARES ETF (CH)

## NOTES TO THE ANNUAL REPORT (continued)

For the financial year ended 31 May 2024 and 31 May 2023

### 7. PROSPECTUS / FUND CONTRACT CHANGES

#### February 2024

On 6 February 2024, FINMA has approved the changes to the prospectus with integrated fund contract filed by the Fund Management Company and the Custodian Bank on 3 January 2024. The amendments below entered into force as of 6 February 2024 and are as follows:

- a) Additional provision regarding the definition of slippage cost.
- b) Update of the Investment Objective and Investment Policy (prospectus) for sub-fund iShares Core SPI® ETF (CH).
- c) Update to the Investment Objective and Investment Policy (prospectus) for sub-fund iShares Core CHF Corporate Bond ETF (CH).
- d) Addition of point "1.10.2 Possibility to invest more than 35% of the fund assets in publicly guaranteed or issued investments", as part of the Investment Objective and Investment Policy of the prospectus, also applicable to subsequent point "1.10.3 Collateral strategy for financial derivative transactions, securities lending transactions and repurchase/reverse repurchase agreements" as per reference in cypher "e".
- e) Updates of the Governing Bodies' membership.
- f) Addition to the prospectus of point "8 Indicative Net Asset Value ("iNAV")", defining the consistence and use of the iNAV within the ETF ecosystem.
- g) Update of the fund contract's fund-specific investment policy for all the sub-funds, with a clause stating; "In addition, up to a total of 10% of the subfund's assets may be invested by the fund management company in other investments than those listed above under let. aa) to cc) pursuant to § 8 prov. 1."
- h) Additional details provided, defining the OECD-guaranteed issuers, under section "C Investment Restrictions - § 15 Risk Diversification" cypher 21., stating the list of valid issuers.

For details on these and other changes, please refer to the respective prospectus with integrated fund contract dated February 2024.

#### March 2024

On 1 March 2024, FINMA has approved the changes to the prospectus with integrated fund contract notified by the Fund Management Company and the Custodian Bank. The amendments below entered into force as of 1 March 2024 and are as follows:

- a) Update of "Index Tracking Risks" of section "1.15 Risk Factors", with an additional provision around anticipated tracking errors.
- b) Update of "Market Trading Risk" of section "1.15 Risk Factors", with an additional provision related to incidental cost applicable on the primary market.
- c) Updates of the Governing Bodies' membership.

For details on these and other changes, please refer to the respective prospectus with integrated fund contract dated March 2024.

### 8. SIGNIFICANT EVENTS DURING THE REPORTING YEAR

Effective 1 June 2023, Birgit Ludwig was appointed as a member of the Executive Committee.

Effective 11 December 2023, Jasmin Djalali resigned as a member of the Executive Committee.

Effective 11 December 2023, Simon Widmer was appointed as a member of the Executive Committee.

Effective 31 December 2023, Michael Rüdiger resigned as Chairman from the Board of Directors.

Effective 16 January 2024, Edward Gordon resigned as a member of the Executive Committee.

Effective 14 February 2024, Barry O'Dwyer was appointed as Chairman of the Board of Directors.

### 9. SUBSEQUENT EVENTS

There have been no events subsequent to the year end, which, in the opinion of the Fund Management Company, may have had an impact on the financial statements for the year ended 31 May 2024.

# iSHARES ETF (CH)

## NOTES TO THE ANNUAL REPORT (continued)

For the financial year ended 31 May 2024 and 31 May 2023

### 10. DISTRIBUTIONS PAID TO THE UNITHOLDERS

Sub-fund	Unit Class	Type	Ex-Date	Currency	Gross Amount per Unit
iShares SLI® ETF (CH)	A	Capital	18 July 2023	CHF	0.46
iShares SLI® ETF (CH)	A	Income	22 September 2023	CHF	0.32
iShares SLI® ETF (CH)	A	Income	7 March 2024	CHF	0.40
iShares SLI® ETF (CH)	A	Income	14 March 2024	CHF	0.62
iShares SLI® ETF (CH)	A	Income	25 March 2024	CHF	0.34
iShares SLI® ETF (CH)	A	Income	12 April 2024	CHF	0.80
iShares SLI® ETF (CH)	A	Income	22 April 2024	CHF	1.22
<b>Total</b>				<b>CHF</b>	<b>4.16</b>
iShares SMI® ETF (CH)	A	Capital	18 July 2023	CHF	0.22
iShares SMI® ETF (CH)	A	Income	18 July 2023	CHF	0.18
iShares SMI® ETF (CH)	A	Income	20 September 2023	CHF	0.08
iShares SMI® ETF (CH)	A	Income	7 March 2024	CHF	0.54
iShares SMI® ETF (CH)	A	Income	14 March 2024	CHF	0.68
iShares SMI® ETF (CH)	A	Income	25 March 2024	CHF	0.20
iShares SMI® ETF (CH)	A	Income	12 April 2024	CHF	0.44
iShares SMI® ETF (CH)	A	Income	22 April 2024	CHF	0.88
<b>Total</b>				<b>CHF</b>	<b>3.22</b>
iShares SMIM® ETF (CH)	A	Capital	18 July 2023	CHF	0.72
iShares SMIM® ETF (CH)	A	Income	18 July 2023	CHF	0.42
iShares SMIM® ETF (CH)	A	Income	21 March 2024	CHF	0.26
iShares SMIM® ETF (CH)	A	Income	8 April 2024	CHF	1.18
iShares SMIM® ETF (CH)	A	Income	15 April 2024	CHF	0.90
iShares SMIM® ETF (CH)	A	Income	16 April 2024	CHF	0.66
iShares SMIM® ETF (CH)	A	Income	30 April 2024	CHF	1.24
<b>Total</b>				<b>CHF</b>	<b>5.38</b>
iShares Swiss Dividend ETF (CH)	A	Capital	18 July 2023	CHF	0.44
iShares Swiss Dividend ETF (CH)	A	Income	18 July 2023	CHF	0.22
iShares Swiss Dividend ETF (CH)	A	Income	7 March 2024	CHF	0.74
iShares Swiss Dividend ETF (CH)	A	Income	14 March 2024	CHF	0.86
iShares Swiss Dividend ETF (CH)	A	Income	12 April 2024	CHF	1.70
iShares Swiss Dividend ETF (CH)	A	Income	16 April 2024	CHF	0.88
iShares Swiss Dividend ETF (CH)	A	Income	22 April 2024	CHF	0.90
iShares Swiss Dividend ETF (CH)	A	Income	17 May 2024	CHF	0.62
<b>Total</b>				<b>CHF</b>	<b>6.36</b>
iShares Core SPI® ETF (CH)	A	Capital	18 July 2023	CHF	0.26
iShares Core SPI® ETF (CH)	A	Income	18 July 2023	CHF	0.44
iShares Core SPI® ETF (CH)	A	Income	7 March 2024	CHF	0.78
iShares Core SPI® ETF (CH)	A	Income	14 March 2024	CHF	0.64
iShares Core SPI® ETF (CH)	A	Income	12 April 2024	CHF	0.74
iShares Core SPI® ETF (CH)	A	Income	22 April 2024	CHF	1.08
<b>Total</b>				<b>CHF</b>	<b>3.94</b>

# iSHARES ETF (CH)

## NOTES TO THE ANNUAL REPORT (continued)

For the financial year ended 31 May 2024 and 31 May 2023

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

Sub-fund	Unit Class	Type	Ex-Date	Currency	Gross Amount per Unit
iShares Swiss Domestic Government Bond 0-3 ETF (CH)	A	Income	18 July 2023	CHF	0.50
iShares Swiss Domestic Government Bond 0-3 ETF (CH)	A	Income	16 January 2024	CHF	0.38
<b>Total</b>				<b>CHF</b>	<b>0.88</b>
iShares Swiss Domestic Government Bond 3-7 ETF (CH)	A	Income	18 July 2023	CHF	0.70
iShares Swiss Domestic Government Bond 3-7 ETF (CH)	A	Income	16 January 2024	CHF	0.66
<b>Total</b>				<b>CHF</b>	<b>1.36</b>
iShares Swiss Domestic Government Bond 7-15 ETF (CH)	A	Income	18 July 2023	CHF	0.54
iShares Swiss Domestic Government Bond 7-15 ETF (CH)	A	Income	16 January 2024	CHF	0.74
<b>Total</b>				<b>CHF</b>	<b>1.28</b>
iShares Core CHF Corporate Bond ETF (CH)	A	Income	18 July 2023	CHF	0.34
iShares Core CHF Corporate Bond ETF (CH)	A	Income	16 January 2024	CHF	0.44
<b>Total</b>				<b>CHF</b>	<b>0.78</b>

### 11. EXCHANGE RATES

Exchange rates as at		31 May 2024	31 May 2023
In CHF1=	EUR	1.021061	1.026088
	GBP	0.870612	0.882614
	USD	1.108463	1.093912

### 12. REGULATION UNDER THE ALTERNATIVE INVESTMENT FUND MANAGERS DIRECTIVE ("AIFMD")

The AIFMD 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"). However, the Company is only required to comply with certain disclosure, reporting and transparency obligations of the AIFMD because it has registered the iShares ETF (CH) (the "Fund") to be marketed to investors in Liechtenstein.

### 13. REPORT ON REMUNERATION (UNAUDITED)

BlackRock has a clear and well-defined pay-for-performance philosophy, and compensation programs 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 and staff who have the ability to materially affect the risk profile of the Fund, a significant percentage of variable remuneration is deferred over time. All employees are subject to a clawback 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 BlackRock's independent compensation committee, 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.

# iSHARES ETF (CH)

## NOTES TO THE ANNUAL REPORT (continued)

For the financial year ended 31 May 2024 and 31 May 2023

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

Each of the control functions (Enterprise Risk, Legal & Compliance, Finance, Human Resources and Internal Audit) each have their own organizational structures which are independent of the business units and therefore staff members in control functions are remunerated independently of the businesses they oversee. 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.

The Company is required under the AIFMD 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.

Remuneration information at an individual AIF level is not readily available. Disclosures are provided in relation to (a) the staff of the Company; (b) staff who are senior management; (c) staff who have the ability to materially affect the risk profile of the Fund; and (d) staff of companies to which portfolio management and risk management has been formally delegated.

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.

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

The amount of the total remuneration awarded to the Company's staff in respect of the Company's financial year ending December 31, 2023 was USD 37.36m. This figure is comprised of fixed remuneration of USD 23.06m and variable remuneration of USD 14.3m. There was a total of 176 beneficiaries of the remuneration described above.

The amount of the aggregate remuneration awarded by the Company in respect of the Company's financial year ending December 31, 2023, to its senior management was USD 0.29m, and to other members of its staff whose actions potentially have a material impact on the risk profile of the Company or its funds was USD 0.15m.

### 14. ENVIRONMENTAL, SOCIAL AND GOVERNANCE ("ESG") POLICY (UNAUDITED)

The sub-funds do not meet the criteria for Article 8 or 9 products under the EU Sustainable Finance Disclosure Regulation ("SFDR") and the investments underlying this financial product do not take into account the EU criteria for environmentally sustainable economic activities. Portfolio managers have access to a range of data sources, including principal adverse indicator ("PAI") data, when making decisions on the selection of investments. However, whilst BlackRock considers ESG risks for all portfolios and these risks may coincide with environmental or social themes associated with the PAIs, unless stated otherwise in the prospectus, the sub-funds do not commit to considering PAIs in driving the selection of their investments.



# iSHARES ETF (CH)

## COMPOSITION OF PORTFOLIO AND CHANGES IN HOLDINGS

### iSHARES SLI® ETF (CH)

For the financial year ended 31 May 2024

Description	31 May 2023 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2024 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	538,598	662,365	629,657	571,306	53,228,580	9.17
Roche Holding AG	153,993	73,924	26,052	201,865	46,630,815	8.03
Roche Holding AG	-	9,064	709	8,355	2,112,144	0.36
Sandoz Group AG	-	328,059	44,973	283,086	9,075,737	1.56
					<b>111,047,276</b>	<b>19.12</b>
<b>Banks</b>						
Credit Suisse Group AG RegS	2,206,932	-	2,206,932	-	-	0.00
UBS Group AG RegS	1,012,184	370,148	423,823	958,509	27,307,921	4.70
					<b>27,307,921</b>	<b>4.70</b>
<b>Building materials</b>						
Geberit AG RegS	20,832	6,621	5,496	21,957	12,085,133	2.08
Holcim AG	325,923	92,414	83,115	335,222	26,408,789	4.55
Sika AG RegS	78,181	27,645	10,012	95,814 <sup>^</sup>	26,147,641	4.50
					<b>64,641,563</b>	<b>11.13</b>
<b>Chemicals</b>						
Givaudan SA RegS	4,862	1,351	989	5,224	22,134,088	3.81
					<b>22,134,088</b>	<b>3.81</b>
<b>Computers</b>						
Logitech International SA RegS	100,424	28,426	20,939	107,911	9,647,243	1.66
					<b>9,647,243</b>	<b>1.66</b>
<b>Diversified financial services</b>						
Julius Baer Group Ltd	130,642	36,327	31,665	135,304 <sup>^</sup>	7,317,240	1.26
					<b>7,317,240</b>	<b>1.26</b>
<b>Retail</b>						
Cie Financiere Richemont SA RegS 'A'	139,614	266,240	58,801	347,053	49,992,985	8.61
Swatch Group AG	17,689	5,062	3,745	19,006 <sup>^</sup>	3,671,009	0.63
					<b>53,663,994</b>	<b>9.24</b>
<b>Electronics</b>						
ABB Ltd RegS	631,319	181,126	198,473	613,972	30,330,217	5.22
					<b>30,330,217</b>	<b>5.22</b>
<b>Healthcare - services</b>						
Lonza Group AG RegS	37,629	20,441	9,158	48,912	23,790,797	4.10
					<b>23,790,797</b>	<b>4.10</b>
<b>Healthcare - products</b>						
Alcon Inc	305,475	103,652	80,918	328,209	26,368,311	4.54
Sonova Holding AG RegS	31,026	8,654	7,347	32,333	9,208,438	1.58
Straumann Holding AG RegS	69,160	19,563	14,416	74,307	8,693,919	1.50
					<b>44,270,668</b>	<b>7.62</b>
<b>Commercial services</b>						
Adecco Group AG RegS	103,179	14,152	117,331	-	-	0.00
SGS SA RegS	92,763	26,329	19,540	99,552	8,362,368	1.44
					<b>8,362,368</b>	<b>1.44</b>
<b>Semiconductors</b>						
ams-OSRAM AG	167,654	23,737	191,391	-	-	0.00
					<b>-</b>	<b>0.00</b>
<b>Metal fabricate &amp; hardware</b>						
VAT Group AG	16,443	4,648	3,424	17,667	8,596,762	1.48
					<b>8,596,762</b>	<b>1.48</b>

# iSHARES ETF (CH)

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

### iSHARES SLI® ETF (CH) (CONTINUED)

For the financial year ended 31 May 2024

Description	31 May 2023 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2024 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Shares (continued)</b>						
<b>Food</b>						
Chocoladefabriken Lindt & Spruengli AG	-	810	141	669 <sup>^</sup>	7,031,190	1.21
Nestle SA RegS	384,910	203,502	50,965	537,447	51,358,435	8.84
					<b>58,389,625</b>	<b>10.05</b>
<b>Private equity</b>						
Partners Group Holding AG	13,869	3,886	2,859	14,896	17,964,576	3.09
					<b>17,964,576</b>	<b>3.09</b>
<b>Software</b>						
Temenos AG RegS	41,161	5,779	46,940	-	-	0.00
					-	<b>0.00</b>
<b>Telecommunications</b>						
Swisscom AG RegS	15,533	4,395	3,239	16,689	8,314,460	1.43
					<b>8,314,460</b>	<b>1.43</b>
<b>Transportation</b>						
Kuehne + Nagel International AG RegS	33,946	9,605	7,075	36,476 <sup>^</sup>	9,319,618	1.61
					<b>9,319,618</b>	<b>1.61</b>
<b>Packaging &amp; containers</b>						
SIG Group AG	-	265,403	37,905	227,498 <sup>^</sup>	4,261,038	0.73
					<b>4,261,038</b>	<b>0.73</b>
<b>Insurance</b>						
Swiss Life Holding AG RegS	18,844	4,518	3,974	19,388 <sup>^</sup>	12,171,786	2.10
Swiss Re AG	176,682	49,688	35,622	190,748	21,878,796	3.77
Zurich Insurance Group AG	91,065	21,518	60,213	52,370 <sup>^</sup>	24,807,669	4.27
					<b>58,858,251</b>	<b>10.14</b>
<b>Hand &amp; machine tools</b>						
Schindler Holding AG	24,885	7,085	5,227	26,743	6,247,165	1.08
					<b>6,247,165</b>	<b>1.08</b>
<b>Total shares</b>					<b>574,464,870</b>	<b>98.91</b>
<b>Total securities traded on an official stock exchange</b>					<b>574,464,870</b>	<b>98.91</b>
<b>Total securities</b>					<b>574,464,870</b>	<b>98.91</b>
<b>Derivative financial instruments</b>						
<b>Index Futures</b>						
SLI Future June 2023	324	-	324	-	-	0.00
SLI Future September 2023	-	439	439	-	-	0.00
SLI Future December 2023	-	464	464	-	-	0.00
SLI Future March 2024	-	399	399	-	-	0.00
SLI Future June 2024	-	602	291	311	199,335	0.04
					<b>199,335</b>	<b>0.04</b>
<b>Total derivative financial instruments</b>					<b>199,335</b>	<b>0.04</b>
<b>Total investments</b>					<b>574,664,205</b>	<b>98.95</b>
Sight deposits					1,343,898	0.23
Other assets					4,783,724	0.82
<b>Total sub-fund assets</b>					<b>580,791,827</b>	<b>100.00</b>
Other liabilities					(169,085)	(0.03)
<b>Net sub-fund assets</b>					<b>580,622,742</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 2024

Description	31 May 2023 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2024 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	3,893,750	4,192,865	4,732,832	3,353,783	312,471,962	15.12
Roche Holding AG	1,289,312	132,499	272,271	1,149,540	265,543,740	12.84
Sandoz Group AG	-	758,975	758,975	-	-	0.00
					<b>578,015,702</b>	<b>27.96</b>
<b>Banks</b>						
Credit Suisse Group AG RegS	6,627,806	-	6,627,806	-	-	0.00
UBS Group AG RegS	5,653,668	1,000,598	1,366,326	5,287,940	150,653,411	7.29
					<b>150,653,411</b>	<b>7.29</b>
<b>Building materials</b>						
Geberit AG RegS	62,627	8,268	16,201	54,694	30,103,578	1.45
Holcim AG	979,871	95,541	188,611	886,801	69,862,183	3.38
Sika AG RegS	282,114	37,165	56,705	262,574 <sup>^</sup>	71,656,444	3.47
					<b>171,622,205</b>	<b>8.30</b>
<b>Chemicals</b>						
Givaudan SA RegS	14,614	1,485	3,086	13,013	55,136,081	2.67
					<b>55,136,081</b>	<b>2.67</b>
<b>Computers</b>						
Logitech International SA RegS	301,828	31,651	64,672	268,807	24,031,346	1.16
					<b>24,031,346</b>	<b>1.16</b>
<b>Retail</b>						
Cie Financiere Richemont SA RegS 'A'	957,924	114,633	192,973	879,584	126,704,075	6.13
					<b>126,704,075</b>	<b>6.13</b>
<b>Electronics</b>						
ABB Ltd RegS	2,801,791	462,954	619,622	2,645,123 <sup>^</sup>	130,669,076	6.32
					<b>130,669,076</b>	<b>6.32</b>
<b>Healthcare - services</b>						
Lonza Group AG RegS	136,656	14,130	28,943	121,843	59,264,435	2.87
					<b>59,264,435</b>	<b>2.87</b>
<b>Healthcare - products</b>						
Alcon Inc	918,411	94,847	195,678	817,580	65,684,377	3.18
Sonova Holding AG RegS	93,285	9,662	22,406	80,541	22,938,077	1.11
					<b>88,622,454</b>	<b>4.29</b>
<b>Food</b>						
Nestle SA RegS	3,407,564	1,045,834	673,493	3,779,905	361,207,722	17.47
					<b>361,207,722</b>	<b>17.47</b>
<b>Private equity</b>						
Partners Group Holding AG	41,698	4,262	8,851	37,109	44,753,454	2.17
					<b>44,753,454</b>	<b>2.17</b>
<b>Telecommunications</b>						
Swisscom AG RegS	46,688	4,850	9,967	41,571	20,710,672	1.00
					<b>20,710,672</b>	<b>1.00</b>
<b>Transportation</b>						
Kuehne + Nagel International AG RegS	-	110,568	19,707	90,861 <sup>^</sup>	23,214,986	1.12
					<b>23,214,986</b>	<b>1.12</b>
<b>Insurance</b>						
Swiss Life Holding AG RegS	56,645	6,064	14,414	48,295	30,319,601	1.47

# iSHARES ETF (CH)

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

### iSHARES SMI® ETF (CH) (CONTINUED)

For the financial year ended 31 May 2024

Description	31 May 2023 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2024 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Shares (continued)</b>						
<b>Insurance (continued)</b>						
Swiss Re AG	531,171	57,547	113,562	475,156	54,500,393	2.63
Zurich Insurance Group AG	276,113	25,729	62,373	239,469	113,436,465	5.49
					<b>198,256,459</b>	<b>9.59</b>
<b>Total shares</b>					<b>2,032,862,078</b>	<b>98.34</b>
<b>Total securities traded on an official stock exchange</b>					<b>2,032,862,078</b>	<b>98.34</b>
<b>Total securities</b>					<b>2,032,862,078</b>	<b>98.34</b>
<b>Derivative financial instruments</b>						
<b>Index Futures</b>						
Swiss Market Index Future June 2023	244	-	244	-	-	0.00
Swiss Market Index Future September 2023	-	306	306	-	-	0.00
Swiss Market Index Future December 2023	-	259	259	-	-	0.00
Swiss Market Index Future March 2024	-	261	261	-	-	0.00
Swiss Market Index Future June 2024	-	314	35	279	1,469,590	0.07
					<b>1,469,590</b>	<b>0.07</b>
<b>Total derivative financial instruments</b>					<b>1,469,590</b>	<b>0.07</b>
<b>Total investments</b>					<b>2,034,331,668</b>	<b>98.41</b>
Sight deposits					12,068,004	0.58
Other assets					20,875,299	1.01
<b>Total sub-fund assets</b>					<b>2,067,274,971</b>	<b>100.00</b>
Other liabilities					(598,920)	(0.03)
<b>Net sub-fund assets</b>					<b>2,066,676,051</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 SMIM® ETF (CH)

For the financial year ended 31 May 2024

Description	31 May 2023 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2024 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>						
Meyer Burger Technology AG	-	139,199,591	20,489,393	118,710,198 <sup>A</sup>	1,210,844	0.11
Meyer Burger Technology AG Rights	-	18,126,080	18,126,080	-	-	0.00
					<b>1,210,844</b>	<b>0.11</b>
<b>Pharmaceuticals</b>						
Galenica AG	268,194	27,782	25,856	270,120	20,177,964	1.88
Roche Holding AG	157,090	16,242	15,392	157,940	39,927,232	3.72
Sandoz Group AG	-	2,364,196	39,811	2,324,385	74,519,783	6.93
					<b>134,624,979</b>	<b>12.53</b>
<b>Engineering &amp; construction</b>						
Flughafen Zurich AG RegS	101,477	10,511	9,783	102,205 <sup>A</sup>	19,613,139	1.82
					<b>19,613,139</b>	<b>1.82</b>
<b>Building materials</b>						
Belimo Holding AG RegS	53,104	5,495	5,237	53,362	22,380,023	2.08
					<b>22,380,023</b>	<b>2.08</b>
<b>Biotechnology</b>						
Bachem Holding AG	164,524	16,989	181,513	-	-	0.00
					<b>-</b>	<b>0.00</b>
<b>Chemicals</b>						
Clariant AG RegS	1,219,631	126,396	117,652	1,228,375 <sup>A</sup>	17,688,600	1.64
EMS-Chemie Holding AG RegS	36,483	3,775	3,586	36,672 <sup>A</sup>	27,283,968	2.54
					<b>44,972,568</b>	<b>4.18</b>
<b>Diversified financial services</b>						
Julius Baer Group Ltd	1,146,805	116,743	152,586	1,110,962	60,080,825	5.59
					<b>60,080,825</b>	<b>5.59</b>
<b>Retail</b>						
Avolta AG	495,867	138,984	49,281	585,570 <sup>A</sup>	21,408,439	1.99
DocMorris AG	73,054	5,064	78,118	-	-	0.00
Swatch Group AG	155,209	16,047	15,209	156,047 <sup>A</sup>	30,140,478	2.81
					<b>51,548,917</b>	<b>4.80</b>
<b>Electric</b>						
BKW AG	-	113,627	6,777	106,850	15,172,700	1.41
					<b>15,172,700</b>	<b>1.41</b>
<b>Healthcare - products</b>						
Straumann Holding AG RegS	606,835	62,701	59,406	610,130 <sup>A</sup>	71,385,210	6.64
Tecan Group AG RegS	68,307	7,092	6,489	68,910 <sup>A</sup>	22,009,854	2.05
					<b>93,395,064</b>	<b>8.69</b>
<b>Commercial services</b>						
Adecco Group AG RegS	903,421	93,435	88,559	908,297 <sup>A</sup>	31,009,260	2.89
SGS SA RegS	812,995	84,016	79,603	817,408 <sup>A</sup>	68,662,272	6.39
					<b>99,671,532</b>	<b>9.28</b>
<b>Semiconductors</b>						
ams-OSRAM AG	1,468,192	5,781,455	1,886,756	5,362,891 <sup>A</sup>	7,719,882	0.72
ams-OSRAM AG Rights	-	1,482,536	1,482,536	-	-	0.00
					<b>7,719,882</b>	<b>0.72</b>
<b>Real estate</b>						
PSP Swiss Property AG RegS	246,030	25,455	24,137	247,348 <sup>A</sup>	28,024,528	2.61
Swiss Prime Site AG RegS	411,510	42,560	40,337	413,733 <sup>A</sup>	34,463,959	3.21
					<b>62,488,487</b>	<b>5.82</b>

# iSHARES ETF (CH)

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

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

For the financial year ended 31 May 2024

Description	31 May 2023 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2024 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Shares (continued)</b>						
<b>Machinery - diversified</b>						
Georg Fischer AG RegS	439,935	45,541	65,368	420,108 <sup>^</sup>	27,391,042	2.55
					<b>27,391,042</b>	<b>2.55</b>
<b>Metal fabricate &amp; hardware</b>						
VAT Group AG	144,278	14,910	14,126	145,062	70,587,169	6.57
					<b>70,587,169</b>	<b>6.57</b>
<b>Food</b>						
Barry Callebaut AG RegS	19,111	1,979	1,842	19,248 <sup>^</sup>	30,142,368	2.80
Chocoladefabriken Lindt & Spruengli AG	5,630	643	781	5,492 <sup>^</sup>	57,720,920	5.37
Chocoladefabriken Lindt & Spruengli AG RegS	575	96	57	614	65,820,800	6.13
					<b>153,684,088</b>	<b>14.30</b>
<b>Software</b>						
Temenos AG RegS	360,558	37,070	44,780	352,848	20,465,184	1.90
					<b>20,465,184</b>	<b>1.90</b>
<b>Transportation</b>						
Kuehne + Nagel International AG RegS	297,882	-	297,882	-	-	0.00
					<b>-</b>	<b>0.00</b>
<b>Packaging &amp; containers</b>						
SIG Group AG	1,863,660	192,709	188,617	1,867,752 <sup>^</sup>	34,982,995	3.26
					<b>34,982,995</b>	<b>3.26</b>
<b>Insurance</b>						
Baloise Holding AG RegS	245,666	25,411	24,082	246,995 <sup>^</sup>	38,506,521	3.59
Helvetia Holding AG RegS	187,464	19,403	18,483	188,384	22,813,302	2.12
					<b>61,319,823</b>	<b>5.71</b>
<b>Hand &amp; machine tools</b>						
Schindler Holding AG	218,400	22,579	21,395	219,584	51,294,822	4.77
Schindler Holding AG RegS	113,012	11,661	11,196	113,477	25,872,756	2.41
					<b>77,167,578</b>	<b>7.18</b>
<b>Total shares</b>					<b>1,058,476,839</b>	<b>98.50</b>
<b>Total securities traded on an official stock exchange</b>					<b>1,058,476,839</b>	<b>98.50</b>
<b>Total securities</b>					<b>1,058,476,839</b>	<b>98.50</b>
<b>Derivative financial instruments</b>						
<b>Index Futures</b>						
Swiss Mid Cap Future June 2023	467	-	467	-	-	0.00
Swiss Mid Cap Future September 2023	-	661	661	-	-	0.00
Swiss Mid Cap Future December 2023	-	565	565	-	-	0.00
Swiss Mid Cap Future March 2024	-	478	478	-	-	0.00
Swiss Mid Cap Future June 2024	-	891	317	574	286,572	0.03
					<b>286,572</b>	<b>0.03</b>
<b>Total derivative financial instruments</b>					<b>286,572</b>	<b>0.03</b>
<b>Total investments</b>					<b>1,058,763,411</b>	<b>98.53</b>
Sight deposits					7,478,370	0.70
Other assets					8,288,864	0.77
<b>Total sub-fund assets</b>					<b>1,074,530,645</b>	<b>100.00</b>
Other liabilities					(410,096)	(0.04)
<b>Net sub-fund assets</b>					<b>1,074,120,549</b>	<b>99.96</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 2024

Description	31 May 2023 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2024 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	122,078	119,921	21,565	220,434 <sup>^</sup>	16,466,420	0.66
Novartis AG RegS	3,110,641	4,792,805	3,779,470	4,123,976	384,230,844	15.46
Roche Holding AG	889,380	742,837	110,557	1,521,660 <sup>^</sup>	351,503,460	14.15
Sandoz Group AG	-	622,416	622,416	-	-	0.00
					<b>752,200,724</b>	<b>30.27</b>
<b>Building materials</b>						
Geberit AG RegS	70,777	71,238	17,169	124,846 <sup>^</sup>	68,715,238	2.77
Holcim AG	1,705,805	763,723	2,469,528	-	-	0.00
					<b>68,715,238</b>	<b>2.77</b>
<b>Chemicals</b>						
Clariant AG RegS	505,486	230,146	735,632	-	-	0.00
EMS-Chemie Holding AG RegS	13,326	15,488	2,374	26,440 <sup>^</sup>	19,671,360	0.79
Givaudan SA RegS	15,617	6,815	22,432	-	-	0.00
					<b>19,671,360</b>	<b>0.79</b>
<b>Miscellaneous manufacturers</b>						
Stadler Rail AG	-	291,552	3,458	288,094	7,936,990	0.32
Sulzer AG RegS	-	91,411	1,219	90,192 <sup>^</sup>	11,075,577	0.45
					<b>19,012,567</b>	<b>0.77</b>
<b>Electronics</b>						
ABB Ltd RegS	3,379,030	1,766,626	5,145,656	-	-	0.00
dormakaba Holding AG	7,104	3,116	10,220	-	-	0.00
					-	<b>0.00</b>
<b>Commercial services</b>						
Adecco Group AG RegS	1,064,458	471,591	1,536,049	-	-	0.00
SGS SA RegS	475,225	479,987	85,202	870,010 <sup>^</sup>	73,080,840	2.94
					<b>73,080,840</b>	<b>2.94</b>
<b>Semiconductors</b>						
u-blox Holding AG	-	26,698	375	26,323 <sup>^</sup>	2,519,111	0.10
					<b>2,519,111</b>	<b>0.10</b>
<b>Machinery - diversified</b>						
Bucher Industries AG RegS	-	35,476	344	35,132 <sup>^</sup>	13,069,104	0.52
Burckhardt Compression Holding AG	-	9,973	119	9,854	5,941,962	0.24
					<b>19,011,066</b>	<b>0.76</b>
<b>Food</b>						
Barry Callebaut AG RegS	-	12,766	113	12,653 <sup>^</sup>	19,814,598	0.80
Nestle SA RegS	2,223,034	1,850,677	194,138	3,879,573	370,731,996	14.92
					<b>390,546,594</b>	<b>15.72</b>
<b>Private equity</b>						
Partners Group Holding AG	70,837	41,696	11,951	100,582	121,301,892	4.88
					<b>121,301,892</b>	<b>4.88</b>
<b>Telecommunications</b>						
Swisscom AG RegS	81,442	101,507	14,708	168,241 <sup>^</sup>	83,817,666	3.37
					<b>83,817,666</b>	<b>3.37</b>
<b>Transportation</b>						
Kuehne + Nagel International AG RegS	194,869	237,738	35,216	397,391 <sup>^</sup>	101,533,401	4.09
					<b>101,533,401</b>	<b>4.09</b>
<b>Insurance</b>						
Helvetia Holding AG RegS	-	255,401	4,271	251,130	30,411,843	1.22
Swiss Life Holding AG RegS	115,084	115,650	20,793	209,941 <sup>^</sup>	131,800,960	5.31

# iSHARES ETF (CH)

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

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

For the financial year ended 31 May 2024

Description	31 May 2023 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2024 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Shares (continued)</b>						
<b>Insurance (continued)</b>						
Swiss Re AG	-	2,391,190	38,160	2,353,030 <sup>^</sup>	269,892,541	10.86
Zurich Insurance Group AG	525,943	336,284	106,165	756,062 <sup>^</sup>	358,146,569	14.42
					<b>790,251,913</b>	<b>31.81</b>
<b>Distribution &amp; wholesale</b>						
ALSO Holding AG RegS	12,332	5,520	17,852	-	-	0.00
					-	<b>0.00</b>
<b>Advertising</b>						
DKSH Holding AG	81,207	37,009	118,216	-	-	0.00
					-	<b>0.00</b>
<b>Total shares</b>					<b>2,441,662,372</b>	<b>98.27</b>
<b>Total securities traded on an official stock exchange</b>					<b>2,441,662,372</b>	<b>98.27</b>
<b>Total securities</b>					<b>2,441,662,372</b>	<b>98.27</b>
<b>Derivative financial instruments</b>						
<b>Index Futures</b>						
Swiss Market Index Future June 2023	223	-	223	-	-	0.00
Swiss Market Index Future September 2023	-	282	282	-	-	0.00
Swiss Market Index Future December 2023	-	231	231	-	-	0.00
Swiss Market Index Future March 2024	-	247	247	-	-	0.00
Swiss Market Index Future June 2024	-	579	228	351	1,781,626	0.07
					<b>1,781,626</b>	<b>0.07</b>
<b>Total derivative financial instruments</b>					<b>1,781,626</b>	<b>0.07</b>
<b>Total investments</b>					<b>2,443,443,998</b>	<b>98.34</b>
Sight deposits					8,635,366	0.35
Other assets					32,550,895	1.31
<b>Total sub-fund assets</b>					<b>2,484,630,259</b>	<b>100.00</b>
Other liabilities					(307,306)	(0.01)
<b>Net sub-fund assets</b>					<b>2,484,322,953</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 2024

Description	31 May 2023 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2024 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	31,770	17,635	1,639	47,766	3,658,875	0.11
Meyer Burger Technology AG	4,805,183	46,175,173	6,487,034	44,493,322 <sup>A</sup>	453,832	0.02
Meyer Burger Technology AG Rights	-	6,418,522	6,418,522	-	-	0.00
					<b>4,112,707</b>	<b>0.13</b>
<b>Pharmaceuticals</b>						
COSMO Pharmaceuticals NV	13,356	6,091	1,473	17,974 <sup>A</sup>	1,272,559	0.04
Curatis Holding AG	-	34	1	33	228	0.00
Galderma Group AG	-	97,555	-	97,555 <sup>A</sup>	7,147,855	0.22
Galenica AG	72,278	30,187	2,229	100,236 <sup>A</sup>	7,487,629	0.23
IVF Hartmann Holding AG RegS	1,106	500	14	1,592 <sup>A</sup>	211,736	0.01
Novartis AG RegS	3,073,179	4,792,256	3,754,602	4,110,833	383,006,311	11.88
ObsEva SA	132,940	57,696	190,636	-	-	0.00
Roche Holding AG	1,017,596	429,108	37,680	1,409,024	325,484,544	10.09
Roche Holding AG	42,554	17,552	1,333	58,773	14,857,814	0.46
Sandoz Group AG	-	883,135	18,744	864,391	27,712,375	0.86
Siegfried Holding AG RegS	6,109	2,318	440	7,987	7,180,313	0.22
Ypsomed Holding AG RegS	7,308	3,006	104	10,210	3,900,220	0.12
					<b>778,261,584</b>	<b>24.13</b>
<b>Auto manufacturers</b>						
Autoneum Holding AG	4,048	3,991	1,133	6,906 <sup>A</sup>	1,012,420	0.03
Autoneum Holding AG Rights	-	4,290	4,290	-	-	0.00
					<b>1,012,420</b>	<b>0.03</b>
<b>Auto parts &amp; equipment</b>						
Feintool International Holding AG RegS	8,320	3,950	116	12,154 <sup>A</sup>	224,849	0.01
					<b>224,849</b>	<b>0.01</b>
<b>Banks</b>						
Banque Cantonale de Geneve	2,784	1,243	41	3,986	1,163,912	0.04
Banque Cantonale du Jura SA RegS	1,096	500	14	1,582	98,084	0.00
Banque Cantonale Vaudoise RegS	41,259	16,667	1,443	56,483 <sup>A</sup>	5,368,709	0.17
Basellandschaftliche Kantonalbank	823	336	12	1,147	972,656	0.03
Basler Kantonalbank	8,318	3,923	124	12,117 <sup>A</sup>	780,335	0.02
Berner Kantonalbank AG RegS	6,558	2,769	442	8,885	2,114,630	0.07
Cembra Money Bank AG	43,822	19,074	2,994	59,902 <sup>A</sup>	4,378,836	0.14
Credit Suisse Group AG RegS	5,238,595	76,519	5,315,114	-	-	0.00
Glarner Kantonalbank	5,028	6,967	114	11,881 <sup>A</sup>	255,442	0.01
Graubuendner Kantonalbank	1,083	422	15	1,490 <sup>A</sup>	2,667,100	0.08
Hypothekbank Lenzburg AG RegS	111	46	30	127 <sup>A</sup>	530,860	0.02
Liechtensteinische Landesbank AG	16,753	7,493	247	23,999	1,675,130	0.05
Luzerner Kantonalbank AG RegS	27,531	18,575	8,429	37,677 <sup>A</sup>	2,580,874	0.08
Schweizerische Nationalbank RegS	114	84	22	176 <sup>A</sup>	696,960	0.02
St Galler Kantonalbank AG RegS	4,241	1,763	61	5,943 <sup>A</sup>	2,579,262	0.08
Thurgauer Kantonalbank	5,655	2,607	84	8,178 <sup>A</sup>	1,046,784	0.03
UBS Group AG RegS	4,462,484	2,462,976	443,810	6,481,650	184,662,208	5.72
Valiant Holding AG RegS	22,763	9,518	325	31,956	3,291,468	0.10
Walliser Kantonalbank RegS	6,730	3,106	99	9,737	1,124,624	0.04
Zuger Kantonalbank AG	207	84	3	288	2,390,400	0.07
					<b>218,378,274</b>	<b>6.77</b>
<b>Engineering &amp; construction</b>						
Burkhalter Holding AG	11,038	5,751	1,041	15,748	1,456,690	0.04

# iSHARES ETF (CH)

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

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

For the financial year ended 31 May 2024

Description	31 May 2023 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2024 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Shares (continued)</b>						
<b>Engineering &amp; construction (continued)</b>						
Flughafen Zurich AG RegS	27,356	11,448	848	37,956	7,283,756	0.23
Implenia AG RegS	19,314	11,842	3,028	28,128 <sup>A</sup>	970,416	0.03
					<b>9,710,862</b>	<b>0.30</b>
<b>Building materials</b>						
Arbonia AG	78,386	36,312	8,788	105,910 <sup>A</sup>	1,345,057	0.04
Belimo Holding AG RegS	14,394	5,929	409	19,914	8,351,932	0.26
Forbo Holding AG RegS	1,561	591	157	1,995	2,194,500	0.07
Geberit AG RegS	49,536	22,392	4,883	67,045	36,901,568	1.14
Holcim AG	772,254	347,085	32,326	1,087,013	85,634,884	2.66
Meier Tobler Group AG	7,841	3,333	2,284	8,890 <sup>A</sup>	293,814	0.01
Sika AG RegS	222,678	107,440	8,269	321,849	87,832,592	2.72
					<b>222,554,347</b>	<b>6.90</b>
<b>Apparel</b>						
Calida Holding AG RegS	7,525	3,578	111	10,992 <sup>A</sup>	345,149	0.01
					<b>345,149</b>	<b>0.01</b>
<b>Biotechnology</b>						
Addex Therapeutics Ltd	35,540	16,877	484	51,933 <sup>A</sup>	3,718	0.00
Bachem Holding AG	44,377	22,497	2,929	63,945 <sup>A</sup>	5,169,953	0.16
Basilea Pharmaceutica AG RegS	17,120	8,071	259	24,932 <sup>A</sup>	1,089,529	0.03
BB Biotech AG RegS	79,862	32,649	1,130	111,381 <sup>A</sup>	4,449,671	0.14
Evolva Holding SA	4,352	2,047	59	6,340 <sup>A</sup>	5,706	0.00
Idorsia Ltd	173,699	82,079	2,592	253,186 <sup>A</sup>	656,765	0.02
Kinarus Therapeutics Holding	110,159	45,857	156,016	-	-	0.00
Kuros Biosciences AG RegS	18,575	64,451	31,545	51,481 <sup>A</sup>	475,685	0.01
Molecular Partners AG	43,151	20,603	613	63,141	214,679	0.01
Newron Pharmaceuticals SpA	25,414	12,100	365	37,149 <sup>A</sup>	371,490	0.01
PolyPeptide Group AG	20,664	9,773	306	30,131 <sup>A</sup>	1,006,375	0.03
Relief Therapeutics Holding AG	5,215	-	-	5,215	6,597	0.00
Santhera Pharmaceuticals Holding AG RegS	96,093	1,600	97,693	-	-	0.00
Santhera Pharmaceuticals Holding AG RegS	-	23,717	8,120	15,597 <sup>A</sup>	153,942	0.01
Spexis AG	11,980	5,661	163	17,478 <sup>A</sup>	1,080	0.00
Xlife Sciences AG	3,421	1,610	49	4,982 <sup>A</sup>	164,406	0.01
					<b>13,769,596</b>	<b>0.43</b>
<b>Chemicals</b>						
Clariant AG RegS	330,303	133,246	11,217	452,332 <sup>A</sup>	6,513,581	0.20
CPH Chemie & Papier Holding AG RegS	5,655	2,637	84	8,208 <sup>A</sup>	740,361	0.02
Dottikon Es Holding AG RegS	4,072	2,536	68	6,540 <sup>A</sup>	1,713,480	0.05
EMS-Chemie Holding AG RegS	9,887	4,042	278	13,651 <sup>A</sup>	10,156,344	0.32
Givaudan SA RegS	11,558	4,833	439	15,952	67,588,624	2.10
OC Oerlikon Corp AG RegS	285,650	143,953	49,244	380,359 <sup>A</sup>	1,903,697	0.06
					<b>88,616,087</b>	<b>2.75</b>
<b>Computers</b>						
Crealogix Holding AG	-	1,068	1,068	-	-	0.00
Crealogix Holding AG RegS	864	208	1,072	-	-	0.00
Logitech International SA RegS	238,763	97,654	6,914	329,503 <sup>A</sup>	29,457,568	0.91
Softwareone Holding AG	163,361	67,306	7,681	222,986	3,835,359	0.12
					<b>33,292,927</b>	<b>1.03</b>
<b>Miscellaneous manufacturers</b>						
Daetwyler Holding AG	10,838	4,569	156	15,251 <sup>A</sup>	2,833,636	0.09
Gurit Holding AG	4,294	2,041	65	6,270 <sup>A</sup>	374,319	0.01

# iSHARES ETF (CH)

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

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

For the financial year ended 31 May 2024

Description	31 May 2023 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2024 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Shares (continued)</b>						
<b>Miscellaneous manufacturers (continued)</b>						
Stadler Rail AG	84,924	34,999	4,363	115,560 <sup>A</sup>	3,183,678	0.10
Sulzer AG RegS	25,746	10,630	1,295	35,081	4,307,947	0.13
					<b>10,699,580</b>	<b>0.33</b>
<b>Diversified financial services</b>						
Bellevue Group AG	11,687	5,560	173	17,074 <sup>A</sup>	310,747	0.01
Cie Financiere Tradition SA	4,036	1,845	58	5,823	838,512	0.03
EFG International AG	156,439	74,602	9,841	221,200 <sup>A</sup>	2,685,368	0.08
GAM Holding AG	172,266	82,202	2,338	252,130 <sup>A</sup>	70,092	0.00
Julius Baer Group Ltd	310,748	124,550	22,151	413,147	22,342,990	0.69
Leonteq AG	16,572	11,101	3,675	23,998 <sup>A</sup>	627,548	0.02
Private Equity Holding AG RegS	3,349	1,583	49	4,883	369,155	0.01
Swissquote Group Holding SA RegS	16,249	6,637	584	22,302	6,141,971	0.19
Vontobel Holding AG RegS	40,261	16,896	578	56,579 <sup>A</sup>	3,049,608	0.09
VP Bank AG 'A'	4,253	2,025	67	6,211	511,786	0.02
VZ Holding AG	22,174	10,909	1,949	31,134	3,487,008	0.11
					<b>40,434,785</b>	<b>1.25</b>
<b>Retail</b>						
Avolta AG	133,830	87,964	4,601	217,193	7,940,576	0.25
Cie Financiere Richemont SA RegS 'A'	756,079	349,826	27,758	1,078,147	155,307,075	4.81
DocMorris AG	19,182	10,048	1,546	27,684 <sup>A</sup>	1,861,749	0.06
DocMorris AG Rights	-	26,549	26,549	-	-	0.00
Mobilezone Holding AG RegS	59,845	26,748	7,565	79,028	1,130,101	0.03
Swatch Group AG	42,055	17,031	1,013	58,073 <sup>A</sup>	11,216,800	0.35
Swatch Group AG RegS	80,506	34,708	5,129	110,085 <sup>A</sup>	4,139,196	0.13
					<b>181,595,497</b>	<b>5.63</b>
<b>Iron &amp; steel</b>						
Swiss Steel Holding AG	884,540	422,296	1,306,836	-	-	0.00
Swiss Steel Holding AG	-	6,474	-	6,474 <sup>A</sup>	96,463	0.00
Swiss Steel Holding AG Rights	-	1,227,218	1,227,218	-	-	0.00
					<b>96,463</b>	<b>0.00</b>
<b>Electrical components &amp; equipment</b>						
Huber + Suhner AG RegS	24,612	10,516	357	34,771 <sup>A</sup>	2,653,028	0.08
Leclanche SA RegS	370,978	581,605	9,650	942,933 <sup>A</sup>	545,015	0.02
R&S Group Holding AG	-	43,532	14,069	29,463 <sup>A</sup>	353,556	0.01
					<b>3,551,599</b>	<b>0.11</b>
<b>Electric</b>						
BKW AG	28,523	12,628	1,566	39,585	5,621,070	0.18
Edisun Power Europe AG	242	894	12	1,124 <sup>A</sup>	99,474	0.00
Romande Energie Holding SA RegS	530	6	536	-	-	0.00
Romande Energie Holding SA RegS	-	19,272	1,760	17,512	998,184	0.03
					<b>6,718,728</b>	<b>0.21</b>
<b>Electronics</b>						
ABB Ltd RegS	2,211,492	1,114,716	83,958	3,242,250	160,167,150	4.97
Cicor Technologies Ltd RegS	2,794	1,252	37	4,009 <sup>A</sup>	202,855	0.01
Comet Holding AG RegS	11,203	4,617	160	15,660 <sup>A</sup>	5,222,610	0.16
dormakaba Holding AG	4,488	1,824	246	6,066	2,948,076	0.09
Elma Electronic AG RegS	-	69	69	-	-	0.00
LEM Holding SA RegS	790	336	12	1,114	1,695,508	0.05
Phoenix Mecano AG RegS	882	336	12	1,206 <sup>A</sup>	594,558	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 2024

Description	31 May 2023 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2024 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Shares (continued)</b>						
<b>Electronics (continued)</b>						
Schaffner Holding AG RegS	691	120	811	-	-	0.00
Von Roll Holding AG	88,543	17,895	106,438	-	-	0.00
					<b>170,830,757</b>	<b>5.30</b>
<b>Leisure time</b>						
Bergbahnen Engelberg-Truebsee-Titlis AG BET RegS	4,174	1,944	60	6,058	252,619	0.01
PIERER Mobility AG	12,731	5,943	193	18,481	683,797	0.02
					<b>936,416</b>	<b>0.03</b>
<b>Healthcare - services</b>						
Lonza Group AG RegS	107,863	45,353	3,865	149,351	72,644,326	2.25
					<b>72,644,326</b>	<b>2.25</b>
<b>Healthcare - products</b>						
Alcon Inc	726,381	301,762	25,970	1,002,173	80,514,579	2.50
Coltene Holding AG RegS	6,006	2,799	88	8,717 <sup>^</sup>	442,824	0.01
Medacta Group SA	8,028	5,029	803	12,254	1,504,791	0.05
Medartis Holding AG	5,476	5,456	113	10,819 <sup>^</sup>	827,653	0.03
Medmix AG	35,161	16,524	527	51,158	860,478	0.03
SKAN Group AG	16,836	9,380	1,350	24,866	2,001,713	0.06
Sonova Holding AG RegS	73,786	30,326	5,383	98,729	28,118,019	0.87
Straumann Holding AG RegS	164,439	68,432	5,976	226,895 <sup>^</sup>	26,546,715	0.82
Tecan Group AG RegS	18,516	7,610	502	25,624	8,184,306	0.25
					<b>149,001,078</b>	<b>4.62</b>
<b>Commercial services</b>						
Adecco Group AG RegS	244,744	99,385	5,963	338,166 <sup>^</sup>	11,544,987	0.36
MCH Group AG	19,997	6,189	19,300	6,886	35,119	0.00
Orell Fuessli AG RegS	1,091	500	14	1,577	121,744	0.00
SGS SA RegS	220,277	91,435	7,681	304,031	25,538,604	0.79
					<b>37,240,454</b>	<b>1.15</b>
<b>Semiconductors</b>						
ams-OSRAM AG	395,130	2,187,548	571,953	2,010,725 <sup>^</sup>	2,894,439	0.09
ams-OSRAM AG Rights	-	477,846	477,846	-	-	0.00
SEALSQ Corp	-	1,801	-	1,801 <sup>^</sup>	1,933	0.00
Sensirion Holding AG	15,815	6,855	1,200	21,470 <sup>^</sup>	1,616,691	0.05
u-blox Holding AG	10,613	4,808	1,155	14,266 <sup>^</sup>	1,365,256	0.04
WiSeKey International Holding Ltd	176,052	2,937	178,989	-	-	0.00
WiSeKey International Holding Ltd	-	4,977	45	4,932 <sup>^</sup>	19,728	0.00
					<b>5,898,047</b>	<b>0.18</b>
<b>Home furnishings</b>						
V-ZUG Holding AG	3,452	1,551	1,568	3,435 <sup>^</sup>	179,307	0.01
					<b>179,307</b>	<b>0.01</b>
<b>Holding companies - diversified operations</b>						
Metall Zug AG RegS 'B'	260	84	3	341	458,645	0.02
Villars Holding SA RegS	-	173	2	171 <sup>^</sup>	106,875	0.00
					<b>565,520</b>	<b>0.02</b>
<b>Real estate</b>						
Allreal Holding AG RegS	22,573	11,102	339	33,336	5,100,408	0.16
Epic Suisse AG	3,478	4,251	2,515	5,214 <sup>^</sup>	375,408	0.01
Fundamenta Real Estate AG	41,814	19,632	631	60,815 <sup>^</sup>	1,009,529	0.03
Hiag Immobilien Holding AG	6,488	3,051	95	9,444 <sup>^</sup>	695,078	0.02
Intershop Holding AG	1,546	545	2,091	-	-	0.00
Intershop Holding AG	-	10,895	-	10,895	1,307,400	0.04
Investis Holding SA	3,889	1,789	60	5,618 <sup>^</sup>	543,822	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 2024

Description	31 May 2023 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2024 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Shares (continued)</b>						
<b>Real estate (continued)</b>						
Mobimo Holding AG RegS	10,425	4,609	456	14,578	3,746,546	0.12
Novavest Real Estate AG	10,989	5,185	163	16,011 <sup>A</sup>	536,369	0.02
Orascom Development Holding AG	18,048	8,563	246	26,365 <sup>A</sup>	109,151	0.00
Peach Property Group AG	21,767	16,186	372	37,581 <sup>A</sup>	324,700	0.01
Plazza AG RegS 'A'	2,085	915	350	2,650	789,700	0.02
PSP Swiss Property AG RegS	66,648	26,481	1,674	91,455	10,361,852	0.32
SF Urban Properties AG	3,839	1,766	55	5,550 <sup>A</sup>	516,150	0.02
Swiss Prime Site AG RegS	111,484	46,207	3,606	154,085 <sup>A</sup>	12,835,281	0.40
Varia US Properties AG	8,801	4,159	132	12,828 <sup>A</sup>	448,980	0.01
Warteck Invest AG RegS	232	129	52	309 <sup>A</sup>	545,385	0.02
Zueblin Immobilien Holding AG RegS	2,636	1,209	37	3,808	98,246	0.00
Zug Estates Holding AG 'B'	436	168	6	598 <sup>A</sup>	1,061,450	0.03
					<b>40,405,455</b>	<b>1.25</b>
<b>Internet</b>						
Lastminute.com NV	7,147	3,350	98	10,399 <sup>A</sup>	212,660	0.01
Talenthouse AG	160,760	27,722	-	188,482	942	0.00
					<b>213,602</b>	<b>0.01</b>
<b>Cosmetics &amp; personal care</b>						
Lalique Group SA	1,661	1,817	3,478	-	-	0.00
					-	<b>0.00</b>
<b>Machinery - diversified</b>						
Accelleron Industries AG	112,199	80,914	4,461	188,652	6,866,933	0.21
Bucher Industries AG RegS	9,634	3,881	136	13,379 <sup>A</sup>	4,976,988	0.15
Burckhardt Compression Holding AG	4,273	1,887	416	5,744 <sup>A</sup>	3,463,632	0.11
Carlo Gavazzi Holding AG	576	18	594	-	-	0.00
Carlo Gavazzi Holding AG	-	828	9	819	260,442	0.01
Georg Fischer AG RegS	119,179	48,349	10,800	156,728 <sup>A</sup>	10,218,666	0.32
Inficon Holding AG RegS	2,527	1,013	36	3,504	5,017,728	0.16
Interroll Holding AG RegS	992	612	47	1,557 <sup>A</sup>	4,312,890	0.13
Kardex Holding AG RegS	8,678	3,659	125	12,212	3,040,788	0.09
Klingelberg AG	6,153	2,899	84	8,968 <sup>A</sup>	147,972	0.01
Komax Holding AG RegS	5,550	2,442	79	7,913 <sup>A</sup>	1,289,819	0.04
Perrot Duval Holding SA	146	84	3	227 <sup>A</sup>	12,939	0.00
Rieter Holding AG RegS	3,099	2,443	55	5,487	720,992	0.02
Zehnder Group AG	13,767	7,722	3,386	18,103	1,100,662	0.03
					<b>41,430,451</b>	<b>1.28</b>
<b>Media</b>						
TX Group AG	4,616	2,149	68	6,697 <sup>A</sup>	1,062,144	0.03
					<b>1,062,144</b>	<b>0.03</b>
<b>Metal fabricate &amp; hardware</b>						
SFS Group AG	26,353	10,885	377	36,861 <sup>A</sup>	4,497,042	0.14
VAT Group AG	39,095	16,020	1,170	53,945	26,249,637	0.81
					<b>30,746,679</b>	<b>0.95</b>
<b>Food</b>						
Aryzta AG	1,430,404	599,125	20,482	2,009,047 <sup>A</sup>	3,624,321	0.11
Barry Callebaut AG RegS	5,180	2,084	140	7,124 <sup>A</sup>	11,156,184	0.35
Bell Food Group AG RegS	3,014	1,289	347	3,956	1,125,482	0.04
Chocoladefabriken Lindt & Spruengli AG	1,527	615	106	2,036 <sup>A</sup>	21,398,360	0.66
Chocoladefabriken Lindt & Spruengli AG RegS	156	97	23	230	24,656,000	0.76
Emmi AG RegS	3,053	1,214	42	4,225 <sup>A</sup>	3,802,500	0.12
Groupe Minoteries SA RegS	384	168	6	546	136,500	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 2024

Description	31 May 2023 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2024 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Shares (continued)</b>						
<b>Food (continued)</b>						
HOCHDORF Holding AG	1,690	752	23	2,419 <sup>A</sup>	18,626	0.00
Nestle SA RegS	3,983,105	1,607,426	235,717	5,354,814	511,706,026	15.86
Orior AG	9,229	4,310	140	13,399	825,378	0.03
					<b>578,449,377</b>	<b>17.93</b>
<b>Private equity</b>						
AEVIS VICTORIA SA	35,042	16,589	528	51,103 <sup>A</sup>	812,538	0.02
Airesis SA RegS	44,562	21,227	604	65,185 <sup>A</sup>	31,289	0.00
Ina Invest Holding AG	6,841	3,222	93	9,970	185,442	0.01
Partners Group Holding AG	32,978	13,689	1,183	45,484	54,853,704	1.70
					<b>55,882,973</b>	<b>1.73</b>
<b>Aerospace &amp; defence</b>						
Montana Aerospace AG	41,144	19,369	621	59,892	1,173,883	0.04
					<b>1,173,883</b>	<b>0.04</b>
<b>Software</b>						
Kudelski SA	54,916	26,171	747	80,340	115,689	0.00
SHL TeleMedicine Ltd RegS	8,240	14,120	207	22,153	115,196	0.00
Temenos AG RegS	97,652	38,472	4,810	131,314	7,616,212	0.24
					<b>7,847,097</b>	<b>0.24</b>
<b>Telecommunications</b>						
Ascom Holding AG RegS	50,392	23,980	751	73,621 <sup>A</sup>	597,066	0.02
Swisscom AG RegS	36,942	15,339	1,322	50,959	25,387,774	0.79
					<b>25,984,840</b>	<b>0.81</b>
<b>Transportation</b>						
BVZ Holding AG RegS	163	12	-	175 <sup>A</sup>	172,375	0.01
Jungfraubahn Holding AG RegS	7,031	3,555	591	9,995	1,949,025	0.06
Kuehne + Nagel International AG RegS	80,726	33,428	2,745	111,409 <sup>A</sup>	28,465,000	0.88
					<b>30,586,400</b>	<b>0.95</b>
<b>Packaging &amp; containers</b>						
Aluffpack AG	10,310	4,877	15,187	-	-	0.00
SIG Group AG	504,927	204,205	17,045	692,087 <sup>A</sup>	12,962,790	0.40
Vetropack Holding AG	17,646	8,306	268	25,684 <sup>A</sup>	809,046	0.03
					<b>13,771,836</b>	<b>0.43</b>
<b>Insurance</b>						
Baloise Holding AG RegS	66,561	27,597	2,160	91,998 <sup>A</sup>	14,342,488	0.44
Helvetia Holding AG RegS	50,788	20,237	1,448	69,577	8,425,775	0.26
Swiss Life Holding AG RegS	44,810	17,967	3,577	59,200 <sup>A</sup>	37,165,760	1.15
Swiss Re AG	418,640	178,888	15,087	582,441 <sup>A</sup>	66,805,982	2.07
Vaudoise Assurances Holding SA	1,314	581	19	1,876	816,060	0.03
Zurich Insurance Group AG	217,931	88,533	12,940	293,524	139,042,319	4.31
					<b>266,598,384</b>	<b>8.26</b>
<b>Distribution &amp; wholesale</b>						
ALSO Holding AG RegS	9,014	3,763	128	12,649 <sup>A</sup>	3,314,038	0.10
Bossard Holding AG RegS 'A'	7,967	4,154	539	11,582 <sup>A</sup>	2,542,249	0.08
					<b>5,856,287</b>	<b>0.18</b>
<b>Advertising</b>						
APG SGA SA	1,913	834	28	2,719	568,271	0.02
DKSH Holding AG	51,576	21,154	733	71,997	4,406,216	0.13
Highlight Event and Entertainment AG	5,290	10,402	9,428	6,264 <sup>A</sup>	37,584	0.00
Highlight Event and Entertainment AG Rights	-	10,462	10,462	-	-	0.00
					<b>5,012,071</b>	<b>0.15</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 2024

Description	31 May 2023 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2024 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	404	168	6	566	54,902	0.00
Bystronic AG	2,080	1,015	200	2,895	1,281,037	0.04
Mikron Holding AG RegS	10,028	4,749	143	14,634	268,534	0.01
Schindler Holding AG	59,178	23,848	1,601	81,425	19,020,880	0.59
Schindler Holding AG RegS	30,609	12,760	1,224	42,145	9,609,060	0.30
Schlatter Industries AG	608	252	9	851	23,828	0.00
Schweiter Technologies AG	1,446	649	22	2,073	927,668	0.03
Starrag Group Holding AG	1,437	2,360	34	3,763 <sup>^</sup>	191,913	0.00
Tornos Holding AG RegS	10,870	2,571	13,441	-	-	0.00
					<b>31,377,822</b>	<b>0.97</b>
<b>Total shares</b>					<b>3,187,070,660</b>	<b>98.79</b>
<b>Total securities traded on an official stock exchange</b>					<b>3,187,070,660</b>	<b>98.79</b>
<b>Total securities</b>					<b>3,187,070,660</b>	<b>98.79</b>
<b>Derivative financial instruments</b>						
<b>Index Futures</b>						
Swiss Market Index Future June 2023	284	-	284	-	-	0.00
Swiss Market Index Future September 2023	-	348	348	-	-	0.00
Swiss Market Index Future December 2023	-	276	276	-	-	0.00
Swiss Market Index Future March 2024	-	314	314	-	-	0.00
Swiss Market Index Future June 2024	-	513	206	307	1,845,426	0.06
					<b>1,845,426</b>	<b>0.06</b>
<b>Total derivative financial instruments</b>					<b>1,845,426</b>	<b>0.06</b>
<b>Total investments</b>					<b>3,188,916,086</b>	<b>98.85</b>
Sight deposits					8,321,582	0.26
Other assets					28,659,784	0.89
<b>Total sub-fund assets</b>					<b>3,225,897,452</b>	<b>100.00</b>
Other liabilities					(265,963)	(0.01)
<b>Net sub-fund assets</b>					<b>3,225,631,489</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 SWISS DOMESTIC GOVERNMENT BOND 0-3 ETF (CH)

For the financial year ended 31 May 2024

Description	31 May 2023 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2024 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	136,892,000	35,971,000	172,863,000	-	-	0.00
Swiss Confederation Government Bond 1.25% 28.05.2026	157,050,000	63,360,000	98,724,000	121,686,000	122,087,564	38.01
Swiss Confederation Government Bond 1.5% 24.07.2025	155,283,000	62,176,000	98,017,000	119,442,000	119,943,656	37.34
					<b>242,031,220</b>	<b>75.35</b>
<b>Total bonds</b>					<b>242,031,220</b>	<b>75.35</b>
<b>Total securities traded on an official stock exchange</b>					<b>242,031,220</b>	<b>75.35</b>
<b>Total securities</b>					<b>242,031,220</b>	<b>75.35</b>
<b>Total investments</b>					<b>242,031,220</b>	<b>75.35</b>
Sight deposits					119,723	0.04
Other assets					79,067,687	24.61
<b>Total sub-fund assets</b>					<b>321,218,630</b>	<b>100.00</b>
Other liabilities					(75,705,691)	(23.57)
<b>Net sub-fund assets</b>					<b>245,512,939</b>	<b>76.43</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 2024

Description	31 May 2023 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2024 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	129,265,000	37,895,000	41,827,000	125,333,000	119,229,283	25.11
Swiss Confederation Government Bond 0.5% 27.05.2030	101,440,000	33,552,000	35,344,000	99,648,000	97,136,870	20.45
Swiss Confederation Government Bond 3.25% 27.06.2027	82,541,000	25,652,000	29,579,000	78,614,000	83,727,841	17.63
Swiss Confederation Government Bond 4% 08.04.2028	153,551,000	41,239,000	49,707,000	145,083,000	161,194,467	33.94
					<b>461,288,461</b>	<b>97.13</b>
<b>Total bonds</b>					<b>461,288,461</b>	<b>97.13</b>
<b>Total securities traded on an official stock exchange</b>					<b>461,288,461</b>	<b>97.13</b>
<b>Total securities</b>					<b>461,288,461</b>	<b>97.13</b>
<b>Total investments</b>					<b>461,288,461</b>	<b>97.13</b>
Sight deposits					309,660	0.06
Other assets					13,340,657	2.81
<b>Total sub-fund assets</b>					<b>474,938,778</b>	<b>100.00</b>
Other liabilities					(6,919,770)	(1.46)
<b>Net sub-fund assets</b>					<b>468,019,008</b>	<b>98.54</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 2024

Description	31 May 2023 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2024 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) 26.06.2034	23,698,000	29,796,000	12,799,000	40,695,000	37,274,585	8.52
Swiss Confederation Government Bond 0.25% 23.06.2035	22,569,000	23,065,000	13,021,000	32,613,000	30,537,182	6.98
Swiss Confederation Government Bond 0.5% 27.06.2032	31,421,000	32,627,000	17,809,000	46,239,000	44,720,049	10.22
Swiss Confederation Government Bond 1.25% 27.06.2037	43,903,000	46,439,000	28,000,000	62,342,000	65,446,632	14.96
Swiss Confederation Government Bond 1.5% 26.10.2038	-	41,260,000	10,769,000	30,491,000	33,119,324	7.57
Swiss Confederation Government Bond 2.25% 22.06.2031	33,256,000	35,855,000	20,790,000	48,321,000	52,655,394	12.03
Swiss Confederation Government Bond 2.5% 08.03.2036	44,703,000	48,701,000	23,778,000	69,626,000	82,506,810	18.86
Swiss Confederation Government Bond 3.5% 08.04.2033	47,712,000	50,446,000	28,691,000	69,467,000	84,888,674	19.40
					<b>431,148,650</b>	<b>98.54</b>
<b>Total bonds</b>					<b>431,148,650</b>	<b>98.54</b>
<b>Total securities traded on an official stock exchange</b>					<b>431,148,650</b>	<b>98.54</b>
<b>Total securities</b>					<b>431,148,650</b>	<b>98.54</b>
<b>Total investments</b>					<b>431,148,650</b>	<b>98.54</b>
Sight deposits					1,314,654	0.30
Other assets					5,092,023	1.16
<b>Total sub-fund assets</b>					<b>437,555,327</b>	<b>100.00</b>
Other liabilities					(1,035,375)	(0.24)
<b>Net sub-fund assets</b>					<b>436,519,952</b>	<b>99.76</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 2024

Description	31 May 2023 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2024 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	1,215,000	-	1,215,000	-	-	0.00
Commonwealth Bank of Australia 0.113% 10.12.2029	2,365,000	-	100,000	2,265,000	2,074,740	0.13
Commonwealth Bank of Australia 0.1875% 08.12.2028	1,960,000	-	-	1,960,000	1,827,700	0.12
Commonwealth Bank of Australia 0.4% 25.09.2026	5,100,000	200,000	100,000	5,200,000	5,049,200	0.32
Macquarie Group Ltd 0.395% 20.07.2028	3,700,000	-	-	3,700,000	3,489,100	0.22
Macquarie Group Ltd 1.285% 11.09.2029	2,105,000	200,000	400,000	1,905,000	1,847,850	0.12
National Australia Bank Ltd 0.065% 29.01.2029	2,305,000	-	50,000	2,255,000	2,091,512	0.13
National Australia Bank Ltd 0.125% 21.06.2027	2,225,000	200,000	-	2,425,000	2,314,662	0.15
National Australia Bank Ltd 0.2925% 03.02.2028	2,140,000	550,000	400,000	2,290,000	2,181,225	0.14
National Australia Bank Ltd 0.3% 31.10.2025	2,335,000	650,000	-	2,985,000	2,928,285	0.19
National Australia Bank Ltd 0.565% 03.02.2031	795,000	300,000	-	1,095,000	1,021,088	0.07
National Australia Bank Ltd 2.201% 12.04.2029	-	3,250,000	1,100,000	2,150,000	2,199,450	0.14
Transurban Queensland Finance Pty Ltd 0.65% 02.11.2026	1,985,000	150,000	100,000	2,035,000	1,972,933	0.13
Transurban Queensland Finance Pty Ltd 0.875% 19.11.2031	2,075,000	400,000	700,000	1,775,000	1,641,875	0.11
Transurban Queensland Finance Pty Ltd 1% 08.12.2025	1,970,000	800,000	400,000	2,370,000	2,340,375	0.15
Westpac Banking Corp 0.3% 28.11.2025	2,915,000	-	-	2,915,000	2,856,408	0.18
Westpac Banking Corp 0.4% 06.06.2024	1,415,000	-	1,415,000	-	-	0.00
Westpac Banking Corp 0.5% 16.05.2028	1,645,000	-	-	1,645,000	1,573,443	0.10
					<b>37,409,846</b>	<b>2.40</b>
<b>Bermuda</b>						
CBQ Finance Ltd 0.735% 27.11.2024	2,700,000	-	2,700,000	-	-	0.00
					-	<b>0.00</b>
<b>Chile</b>						
Agua Andinas SA 2.0975% 30.05.2029	-	200,000	-	200,000	198,900	0.01
Banco BICE 0.75% 29.10.2026	1,520,000	200,000	450,000	1,270,000	1,215,390	0.08
Banco de Chile 0.25% 05.12.2024	890,000	-	890,000	-	-	0.00
Banco de Chile 0.3154% 04.01.2027	1,660,000	-	-	1,660,000	1,580,320	0.10
Banco de Credito e Inversiones SA 0.1% 18.09.2026	1,010,000	-	-	1,010,000	965,055	0.06
Banco de Credito e Inversiones SA 0.25% 29.10.2025	1,405,000	-	-	1,405,000	1,371,280	0.09
Banco de Credito e Inversiones SA 0.25% 24.09.2029	960,000	-	-	960,000	862,080	0.06
Banco de Credito e Inversiones SA 0.385% 15.12.2026	1,245,000	-	-	1,245,000	1,188,975	0.08
Banco de Credito e Inversiones SA 0.4% 22.11.2024	1,675,000	-	1,675,000	-	-	0.00
Banco de Credito e Inversiones SA 0.5994% 26.04.2027	2,150,000	200,000	100,000	2,250,000	2,149,875	0.14
Banco de Credito e Inversiones SA 2.8925% 22.03.2028	1,200,000	100,000	50,000	1,250,000	1,279,375	0.08
Banco del Estado de Chile 0.01% 04.10.2027	925,000	750,000	500,000	1,175,000	1,094,512	0.07
Banco del Estado de Chile 0.24% 06.06.2025	1,810,000	-	1,000,000	810,000	796,716	0.05
Banco del Estado de Chile 0.575% 07.04.2027	725,000	-	-	725,000	692,375	0.04
Banco del Estado de Chile 0.6925% 04.12.2024	1,590,000	-	1,590,000	-	-	0.00
Banco Santander Chile 0.135% 29.08.2029	1,000,000	-	-	1,000,000	896,030	0.06
Banco Santander Chile 0.2975% 22.10.2026	2,090,000	250,000	-	2,340,000	2,239,380	0.14
Banco Santander Chile 0.33% 22.06.2027	1,460,000	-	-	1,460,000	1,380,430	0.09
Banco Santander Chile 0.35% 30.05.2025	800,000	-	800,000	-	-	0.00
Banco Santander Chile 0.384% 27.09.2024	940,000	-	940,000	-	-	0.00
Banco Santander Chile 2.445% 25.01.2027	-	2,600,000	-	2,600,000	2,620,436	0.17
Embotelladora Andina SA 2.7175% 20.09.2028	-	2,300,000	400,000	1,900,000	1,933,250	0.12
Scotiabank Chile SA 0.385% 22.07.2026	1,745,000	600,000	300,000	2,045,000	1,969,335	0.13
Scotiabank Chile SA 0.418% 31.03.2027	975,000	-	-	975,000	926,250	0.06
Scotiabank Chile SA 2.7825% 23.05.2025	1,000,000	-	1,000,000	-	-	0.00
					<b>25,359,964</b>	<b>1.63</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 2024

Description	31 May 2023 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2024 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Bonds (continued)</b>						
<b>Germany</b>						
Berlin Hyp AG 0.25% 11.09.2028	2,015,000	-	-	2,015,000	1,876,972	0.12
Berlin Hyp AG 0.25% 04.10.2029	1,895,000	-	-	1,895,000	1,736,767	0.11
Berlin Hyp AG 0.25% 10.03.2031	750,000	600,000	-	1,350,000	1,201,500	0.08
Berlin Hyp AG 0.375% 21.02.2025	980,000	-	980,000	-	-	0.00
Berlin Hyp AG 1.75% 08.05.2028	-	800,000	-	800,000	795,200	0.05
Berlin Hyp AG 2.125% 27.02.2026	1,900,000	-	-	1,900,000	1,908,550	0.12
Berlin Hyp AG 2.25% 08.11.2027	-	1,900,000	700,000	1,200,000	1,212,000	0.08
Commerzbank AG 1.1% 11.07.2025	565,000	-	-	565,000	560,085	0.04
Commerzbank AG 3.2625% 03.02.2027	2,300,000	-	100,000	2,200,000	2,248,400	0.14
Commerzbank AG 3.375% 29.09.2026	1,600,000	400,000	300,000	1,700,000	1,744,200	0.11
Commerzbank AG 3.8% 03.05.2028	1,200,000	1,600,000	1,800,000	1,000,000	1,044,500	0.07
Deutsche Bahn Finance GMBH 0.1% 01.12.2025	1,710,000	-	-	1,710,000	1,673,235	0.11
Deutsche Bahn Finance GMBH 0.1% 19.06.2029	3,555,000	300,000	150,000	3,705,000	3,449,355	0.22
Deutsche Bahn Finance GMBH 0.1% 28.01.2036	3,850,000	500,000	600,000	3,750,000	3,127,500	0.20
Deutsche Bahn Finance GMBH 0.2% 20.05.2033	3,680,000	1,100,000	1,550,000	3,230,000	2,847,245	0.18
Deutsche Bahn Finance GMBH 0.25% 27.10.2031	3,425,000	-	100,000	3,325,000	3,014,112	0.19
Deutsche Bahn Finance GMBH 0.45% 08.11.2030	2,750,000	-	-	2,750,000	2,565,750	0.16
Deutsche Bahn Finance GMBH 0.5% 18.07.2028	4,075,000	850,000	1,100,000	3,825,000	3,670,087	0.24
Deutsche Bahn Finance GMBH 0.5% 19.06.2034	1,305,000	-	-	1,305,000	1,167,323	0.07
Deutsche Bahn Finance GMBH 1.5% 26.08.2024	2,645,000	-	2,645,000	-	-	0.00
Deutsche Bahn Finance GMBH 1.885% 13.09.2035	-	4,750,000	1,100,000	3,650,000	3,744,900	0.24
Deutsche Bahn Finance GMBH 1.95% 21.09.2032	3,070,000	400,000	300,000	3,170,000	3,250,835	0.21
Deutsche Bahn Finance GMBH 2.285% 28.11.2042	1,800,000	50,000	100,000	1,750,000	1,916,250	0.12
Deutsche Bank AG 0.315% 14.09.2027	2,400,000	200,000	-	2,600,000	2,472,600	0.16
Deutsche Bank AG 0.8% 07.02.2025	2,000,000	-	2,000,000	-	-	0.00
Deutsche Bank AG 2.245% 25.01.2030	-	1,600,000	-	1,600,000	1,612,800	0.10
Deutsche Bank AG 3.645% 27.01.2029	2,600,000	-	-	2,600,000	2,672,800	0.17
Deutsche Telekom AG 0.435% 06.02.2032	2,795,000	300,000	-	3,095,000	2,810,260	0.18
DZ Bank AG Deutsche Zentral-Genossenschaftsbank Frankfurt Am Main 2.2025% 18.09.2028	-	600,000	-	600,000	605,700	0.04
DZ Bank AG Deutsche Zentral-Genossenschaftsbank Frankfurt Am Main 2.625% 27.08.2029	1,400,000	-	-	1,400,000	1,424,500	0.09
DZ Bank AG Deutsche Zentral-Genossenschaftsbank Frankfurt Am Main 2.8325% 16.05.2029	1,000,000	-	-	1,000,000	1,025,500	0.07
DZ Bank AG Deutsche Zentral-Genossenschaftsbank Frankfurt Am Main 3.61% 16.10.2028	-	1,700,000	400,000	1,300,000	1,326,650	0.09
DZ Bank AG Deutsche Zentral-Genossenschaftsbank Frankfurt Am Main 3.845% 17.08.2032	2,400,000	-	-	2,400,000	2,432,400	0.16
E.ON SE 1.86% 05.12.2025	1,650,000	-	-	1,650,000	1,654,125	0.11
E.ON SE 2.5025% 05.12.2029	1,600,000	400,000	800,000	1,200,000	1,243,200	0.08
Fresenius SE & Co KGaA 2.96% 18.10.2028	-	2,900,000	-	2,900,000	3,005,850	0.19
Landesbank Hessen-Thüringen Girozentrale 4.2425% 25.07.2033	-	400,000	400,000	-	-	0.00
Muenchener Hypothekbank eG 0.1% 17.12.2025	2,600,000	-	-	2,600,000	2,529,800	0.16
Muenchener Hypothekbank eG 0.125% 18.11.2027	1,100,000	-	-	1,100,000	1,034,550	0.07
Muenchener Hypothekbank eG 0.2% 03.03.2031	1,675,000	-	-	1,675,000	1,484,888	0.10
Muenchener Hypothekbank eG 0.25% 30.03.2027	1,000,000	600,000	-	1,600,000	1,523,200	0.10
Muenchener Hypothekbank eG 0.25% 18.09.2028	2,825,000	100,000	-	2,925,000	2,729,025	0.18
Muenchener Hypothekbank eG 0.3% 20.12.2024	1,260,000	900,000	2,160,000	-	-	0.00
Muenchener Hypothekbank eG 0.4% 25.02.2026	1,000,000	-	-	1,000,000	973,500	0.06
Muenchener Hypothekbank eG 2.5% 20.02.2030	-	800,000	200,000	600,000	606,300	0.04
Muenchener Hypothekbank eG 4.2525% 07.06.2033	400,000	800,000	-	1,200,000	1,235,400	0.08
Vonovia SE 2.565% 14.02.2029	-	1,250,000	350,000	900,000	907,200	0.06
					<b>80,065,014</b>	<b>5.15</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 2024

Description	31 May 2023 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2024 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Bonds (continued)</b>						
<b>Finland</b>						
Nordea Bank Abp 0.125% 02.06.2026	1,905,000	900,000	1,000,000	1,805,000	1,749,948	0.11
Nordea Bank Abp 0.55% 23.06.2025	3,035,000	-	1,200,000	1,835,000	1,813,714	0.12
Nordea Bank Abp 1.81% 15.06.2027	2,200,000	400,000	200,000	2,400,000	2,394,000	0.16
Nordea Bank Abp 2.49% 26.05.2028	3,200,000	1,200,000	1,000,000	3,400,000	3,478,200	0.22
					<b>9,435,862</b>	<b>0.61</b>
<b>France</b>						
Ayvens SA 2.225% 28.03.2029	-	1,700,000	-	1,700,000	1,704,250	0.11
Banque Federative du Credit Mutuel SA 0.15% 06.03.2028	1,535,000	200,000	400,000	1,335,000	1,250,895	0.08
Banque Federative du Credit Mutuel SA 0.2% 12.06.2026	1,465,000	200,000	-	1,665,000	1,613,385	0.10
Banque Federative du Credit Mutuel SA 0.2% 03.11.2028	1,800,000	-	-	1,800,000	1,674,900	0.11
Banque Federative du Credit Mutuel SA 0.25% 10.07.2025	2,280,000	550,000	1,100,000	1,730,000	1,703,877	0.11
Banque Federative du Credit Mutuel SA 0.25% 21.06.2029	2,300,000	-	100,000	2,200,000	2,025,100	0.13
Banque Federative du Credit Mutuel SA 0.25% 24.10.2029	355,000	450,000	-	805,000	737,783	0.05
Banque Federative du Credit Mutuel SA 0.32% 10.02.2025	1,785,000	-	1,785,000	-	-	0.00
Banque Federative du Credit Mutuel SA 0.366% 10.10.2024	1,495,000	-	1,495,000	-	-	0.00
Banque Federative du Credit Mutuel SA 0.4% 12.02.2024	1,325,000	-	1,325,000	-	-	0.00
Banque Federative du Credit Mutuel SA 0.4% 19.12.2025	2,085,000	450,000	300,000	2,235,000	2,191,417	0.14
Banque Federative du Credit Mutuel SA 0.6% 05.04.2027	1,355,000	1,000,000	100,000	2,255,000	2,174,947	0.14
Banque Federative du Credit Mutuel SA 1% 13.11.2026	800,000	-	-	800,000	784,000	0.05
Banque Federative du Credit Mutuel SA 1.5% 01.06.2027	2,155,000	1,050,000	1,600,000	1,605,000	1,589,752	0.10
Banque Federative du Credit Mutuel SA 2% 22.05.2024	620,000	-	620,000	-	-	0.00
Banque Federative du Credit Mutuel SA 2.2225% 30.01.2032	-	2,900,000	100,000	2,800,000	2,844,800	0.18
Banque Federative du Credit Mutuel SA 2.3% 30.01.2027	2,450,000	1,000,000	-	3,450,000	3,491,400	0.23
Banque Federative du Credit Mutuel SA 2.73% 11.07.2030	-	6,800,000	4,300,000	2,500,000	2,617,500	0.17
BNP Paribas SA 0.1475% 13.07.2027	2,000,000	800,000	200,000	2,600,000	2,473,900	0.16
BNP Paribas SA 0.15% 10.03.2028	2,000,000	200,000	-	2,200,000	2,058,100	0.13
BNP Paribas SA 0.3% 15.10.2027	1,200,000	1,800,000	1,200,000	1,800,000	1,703,700	0.11
BNP Paribas SA 0.5% 16.03.2029	1,600,000	400,000	-	2,000,000	1,860,000	0.12
BNP Paribas SA 0.5275% 20.01.2028	2,600,000	400,000	800,000	2,200,000	2,086,700	0.13
BNP Paribas SA 1% 06.06.2025	1,125,000	-	-	1,125,000	1,116,450	0.07
BNP Paribas SA 1.75% 05.06.2025	865,000	-	865,000	-	-	0.00
BNP Paribas SA 2.1225% 12.01.2032	-	1,600,000	-	1,600,000	1,614,400	0.10
BNP Paribas SA 2.4125% 13.01.2028	3,800,000	-	-	3,800,000	3,868,400	0.25
BNP Paribas SA 2.63% 07.06.2029	1,000,000	1,800,000	200,000	2,600,000	2,685,800	0.17
BNP Paribas SA 2.8925% 27.09.2029	2,200,000	1,000,000	1,200,000	2,000,000	2,072,000	0.13
BPCE SA 2.045% 15.03.2032	-	2,500,000	-	2,500,000	2,497,500	0.16
BPCE SA 2.2875% 15.03.2029	-	2,900,000	-	2,900,000	2,914,500	0.19
BPCE SA 2.3825% 12.06.2026	300,000	2,150,000	150,000	2,300,000	2,328,750	0.15
BPCE SA 2.655% 12.06.2030	300,000	2,550,000	150,000	2,700,000	2,795,850	0.18
Credit Agricole SA 0.1275% 27.07.2028	1,595,000	-	100,000	1,495,000	1,392,593	0.09
Credit Agricole SA 0.1637% 28.04.2028	1,980,000	-	100,000	1,880,000	1,769,080	0.11
Credit Agricole SA 0.2125% 21.06.2029	2,200,000	-	600,000	1,600,000	1,473,600	0.10
Credit Agricole SA 0.25% 10.10.2029	550,000	1,700,000	400,000	1,850,000	1,703,850	0.11
Credit Agricole SA 0.25% 10.03.2031	835,000	900,000	300,000	1,435,000	1,297,958	0.08
Credit Agricole SA 0.3% 18.04.2024	1,175,000	-	1,175,000	-	-	0.00
Credit Agricole SA 0.41% 18.01.2030	1,700,000	-	-	1,700,000	1,569,950	0.10

# 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 2024

Description	31 May 2023 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2024 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	2,000,000	-	-	2,000,000	1,933,000	0.12
Credit Agricole SA 0.55% 14.12.2026	800,000	-	-	800,000	774,400	0.05
Credit Agricole SA 0.625% 12.07.2024	440,000	-	440,000	-	-	0.00
Credit Agricole SA 1% 27.01.2025	1,500,000	500,000	2,000,000	-	-	0.00
Credit Agricole SA 1% 07.11.2025	1,400,000	-	-	1,400,000	1,383,480	0.09
Credit Agricole SA 1.4604% 01.07.2027	1,775,000	-	-	1,775,000	1,752,812	0.11
Credit Agricole SA 1.8425% 17.01.2030	-	1,600,000	-	1,600,000	1,599,200	0.10
Credit Agricole SA 1.8775% 07.06.2032	-	600,000	-	600,000	595,698	0.04
Credit Agricole SA 2.05% 07.03.2034	-	1,700,000	-	1,700,000	1,705,100	0.11
Credit Agricole SA 2.125% 30.10.2024	1,830,000	-	1,830,000	-	-	0.00
Credit Agricole SA 2.125% 29.09.2025	1,600,000	-	-	1,600,000	1,604,800	0.10
Credit Agricole SA 2.19% 07.12.2027	2,200,000	400,000	900,000	1,700,000	1,718,700	0.11
Credit Agricole SA 2.3625% 05.10.2028	-	1,800,000	-	1,800,000	1,835,100	0.12
Credit Agricole SA 2.5075% 27.04.2027	1,900,000	1,200,000	100,000	3,000,000	3,055,500	0.20
Credit Agricole SA 2.5413% 03.09.2030	500,000	-	-	500,000	518,500	0.03
Credit Agricole SA 3.0425% 29.09.2027	1,600,000	-	-	1,600,000	1,652,800	0.11
Electricite de France SA 0.3% 14.10.2024	3,975,000	-	3,975,000	-	-	0.00
Electricite de France SA 0.65% 13.10.2028	1,770,000	-	50,000	1,720,000	1,627,980	0.11
Electricite de France SA 2.3% 14.09.2027	-	3,000,000	350,000	2,650,000	2,679,150	0.17
Electricite de France SA 2.55% 12.09.2031	-	1,000,000	-	1,000,000	1,031,000	0.07
ELO SACA 1.5% 03.06.2024	1,595,000	-	1,595,000	-	-	0.00
Engie SA 1.625% 09.10.2024	1,780,000	-	1,780,000	-	-	0.00
Engie SA 2.34% 04.01.2027	-	3,050,000	1,450,000	1,600,000	1,619,200	0.10
Engie SA 2.49% 04.07.2031	-	2,950,000	400,000	2,550,000	2,634,150	0.17
La Banque Postale SA 2.7725% 12.07.2027	-	800,000	800,000	-	-	0.00
La Banque Postale SA 2.8275% 12.07.2030	-	300,000	300,000	-	-	0.00
Orange SA 0.2% 24.11.2025	4,440,000	150,000	50,000	4,540,000	4,441,482	0.29
Orange SA 0.625% 22.06.2029	620,000	550,000	50,000	1,120,000	1,060,640	0.07
Primeo Holding AG 0.1% 28.09.2029	1,150,000	-	50,000	1,100,000	999,900	0.06
RCI Banque SA 0.5% 18.07.2024	1,675,000	1,675,000	3,350,000	-	-	0.00
RCI Banque SA 2.1% 23.05.2025	900,000	-	900,000	-	-	0.00
RCI Banque SA 3.5% 10.05.2028	2,400,000	1,400,000	1,400,000	2,400,000	2,509,200	0.16
Societe Generale SA 0.25% 08.10.2026	1,400,000	400,000	800,000	1,000,000	960,500	0.06
Societe Generale SA 0.25% 25.02.2027	1,800,000	200,000	200,000	1,800,000	1,713,600	0.11
Societe Generale SA 0.28% 26.01.2027	1,380,000	-	-	1,380,000	1,326,180	0.09
Societe Generale SA 0.3325% 29.11.2028	1,870,000	-	-	1,870,000	1,750,320	0.11
Societe Generale SA 0.375% 26.07.2028	1,800,000	-	200,000	1,600,000	1,493,600	0.10
Societe Generale SA 0.7% 26.02.2025	600,000	-	600,000	-	-	0.00
Societe Generale SA 0.745% 26.01.2029	1,200,000	200,000	200,000	1,200,000	1,122,000	0.07
Societe Generale SA 2.2775% 27.02.2026	1,650,000	300,000	100,000	1,850,000	1,863,875	0.12
Societe Generale SA 2.6175% 27.02.2030	2,600,000	400,000	-	3,000,000	3,105,000	0.20
Societe Generale SA 2.625% 14.10.2026	1,305,000	-	-	1,305,000	1,327,838	0.09
Societe Generale SA 2.6825% 19.10.2029	-	3,050,000	800,000	2,250,000	2,335,500	0.15
Societe Nationale SNCF SACA 1.985% 28.06.2033	-	1,000,000	1,000,000	-	-	0.00
TotalEnergies Capital International SA 0.166% 21.12.2029	2,000,000	-	-	2,000,000	1,853,000	0.12
TotalEnergies Capital International SA 0.288% 13.07.2026	1,535,000	200,000	50,000	1,685,000	1,641,190	0.11
TotalEnergies Capital International SA 0.5% 01.06.2027	2,130,000	-	-	2,130,000	2,065,035	0.13
TotalEnergies Capital International SA 1% 29.08.2024	7,670,000	-	7,670,000	-	-	0.00
					<b>128,976,517</b>	<b>8.29</b>
<b>Ireland</b>						
Glencore Capital Finance DAC 0.5% 07.09.2028	1,545,000	900,000	500,000	1,945,000	1,828,300	0.12

# 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 2024

Description	31 May 2023 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2024 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Bonds (continued)</b>						
<b>Ireland (continued)</b>						
Glencore Capital Finance DAC 1% 30.03.2027	2,265,000	250,000	50,000	2,465,000	2,399,678	0.15
Glencore Capital Finance DAC 2.215% 18.01.2030	-	1,400,000	-	1,400,000	1,393,000	0.09
Intesa Sanpaolo Bank Ireland Plc 0.25% 30.09.2024	2,600,000	-	2,600,000	-	-	0.00
					<b>5,620,978</b>	<b>0.36</b>
<b>Jersey</b>						
Glencore Finance Europe Ltd 0.35% 10.09.2025	2,385,000	800,000	400,000	2,785,000	2,734,035	0.18
Glencore Finance Europe Ltd 1.25% 09.10.2024	1,625,000	-	1,625,000	-	-	0.00
Heathrow Funding Ltd 0.45% 15.10.2026	1,930,000	200,000	-	2,130,000	2,062,905	0.13
Heathrow Funding Ltd 0.5% 17.05.2024	3,500,000	-	3,500,000	-	-	0.00
Heathrow Funding Ltd 1.8% 27.05.2027	2,400,000	-	50,000	2,350,000	2,342,950	0.15
					<b>7,139,890</b>	<b>0.46</b>
<b>Cayman Islands</b>						
ADCB Finance Cayman Ltd 0.5% 29.11.2024	1,650,000	-	1,650,000	-	-	0.00
					<b>-</b>	<b>0.00</b>
<b>Canada</b>						
Bank of Montreal 2.26% 01.02.2029	1,600,000	800,000	400,000	2,000,000	2,039,000	0.13
Bank of Nova Scotia 0.1425% 25.10.2028	1,620,000	200,000	-	1,820,000	1,690,780	0.11
Bank of Nova Scotia 0.3025% 30.07.2031	2,235,000	1,300,000	1,200,000	2,335,000	2,092,160	0.13
Bank of Nova Scotia 0.385% 01.02.2029	2,515,000	-	-	2,515,000	2,356,555	0.15
Bank of Nova Scotia 2.3825% 22.09.2027	-	2,400,000	-	2,400,000	2,444,400	0.16
Canadian Imperial Bank of Commerce 0.05% 15.10.2026	4,200,000	1,800,000	2,200,000	3,800,000	3,646,100	0.23
Canadian Imperial Bank of Commerce 0.18% 20.04.2029	2,915,000	150,000	-	3,065,000	2,827,463	0.18
Canadian Imperial Bank of Commerce 0.2825% 03.02.2027	3,625,000	100,000	200,000	3,525,000	3,396,337	0.22
Canadian Imperial Bank of Commerce 0.6% 30.01.2025	665,000	665,000	1,330,000	-	-	0.00
Royal Bank of Canada 0.2% 22.09.2031	1,790,000	600,000	-	2,390,000	2,127,100	0.14
Royal Bank of Canada 0.25% 15.10.2029	970,000	-	-	970,000	890,945	0.06
Royal Bank of Canada 1.45% 04.05.2027	1,850,000	1,150,000	1,100,000	1,900,000	1,881,000	0.12
Royal Bank of Canada 2.445% 25.01.2028	2,200,000	350,000	700,000	1,850,000	1,891,625	0.12
Toronto-Dominion Bank 2.2025% 31.01.2028	2,150,000	200,000	400,000	1,950,000	1,977,300	0.13
					<b>29,260,765</b>	<b>1.88</b>
<b>Liechtenstein</b>						
Hilti AG 0.05% 02.07.2025	1,885,000	200,000	1,150,000	935,000	919,573	0.06
Hilti AG 0.2% 08.11.2024	900,000	-	900,000	-	-	0.00
Hilti AG 0.4% 08.11.2027	420,000	150,000	-	570,000	545,490	0.04
Hilti AG 1.7425% 10.11.2026	-	1,300,000	50,000	1,250,000	1,253,125	0.08
Hilti AG 1.9225% 10.11.2031	-	1,470,000	100,000	1,370,000	1,398,085	0.09
LGT Bank AG 0.2% 12.10.2026	2,905,000	450,000	-	3,355,000	3,244,285	0.21
LGT Bank AG 0.2% 04.11.2030	2,140,000	400,000	-	2,540,000	2,298,700	0.15
LGT Bank AG 0.375% 05.07.2028	1,400,000	-	-	1,400,000	1,311,800	0.08
LGT Bank AG 0.375% 15.11.2029	1,200,000	400,000	-	1,600,000	1,455,200	0.09
LGT Bank AG 0.45% 29.07.2031	2,400,000	-	-	2,400,000	2,137,200	0.14
LGT Bank AG 0.5% 12.05.2027	3,130,000	100,000	-	3,230,000	3,125,025	0.20
LGT Bank AG 0.625% 25.11.2025	3,450,000	100,000	50,000	3,500,000	3,451,000	0.22
LGT Bank AG 2% 15.02.2034	-	2,100,000	100,000	2,000,000	2,027,000	0.13
LGT Bank AG 2.5% 28.02.2033	2,650,000	1,300,000	1,000,000	2,950,000	3,106,350	0.20
LGT Bank AG 2.75% 29.09.2032	1,815,000	500,000	500,000	1,815,000	1,931,160	0.12
Liechtensteinische Landesbank AG (Zero-Coupon) 27.09.2029	-	900,000	300,000	600,000	539,700	0.03
Liechtensteinische Landesbank AG 0.125% 28.05.2026	1,980,000	-	-	1,980,000	1,915,650	0.12
Liechtensteinische Landesbank AG 0.3% 24.09.2030	1,705,000	-	-	1,705,000	1,530,237	0.10
Liechtensteinische Landesbank AG 2.5% 22.11.2030	-	1,600,000	-	1,600,000	1,636,000	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 2024

Description	31 May 2023 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2024 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Bonds (continued)</b>						
<b>Liechtenstein (continued)</b>						
VP Bank AG 0.6% 29.11.2029	2,000,000	600,000	800,000	1,800,000	1,647,900	0.11
VP Bank AG 0.875% 07.10.2024	340,000	300,000	640,000	-	-	0.00
					<b>35,473,480</b>	<b>2.28</b>
<b>Luxembourg</b>						
Aroundtown SA 0.732% 30.01.2025	2,690,000	100,000	2,790,000	-	-	0.00
Aroundtown SA 1.72% 05.03.2026	1,190,000	200,000	1,390,000	-	-	0.00
Banque Internationale a Luxembourg SA 1% 10.07.2025	1,600,000	300,000	-	1,900,000	1,873,210	0.12
DH Switzerland Finance Sarl 1.125% 08.12.2028	1,745,000	2,300,000	1,800,000	2,245,000	2,194,488	0.14
Grand City Properties SA 0.57% 24.06.2024	1,245,000	-	1,245,000	-	-	0.00
Grand City Properties SA 0.956% 01.09.2026	1,535,000	-	50,000	1,485,000	1,413,720	0.09
					<b>5,481,418</b>	<b>0.35</b>
<b>Mexico</b>						
Banco Mercantil del Norte SA 0.5% 06.12.2024	1,890,000	-	1,890,000	-	-	0.00
					-	<b>0.00</b>
<b>New Zealand</b>						
ANZ New Zealand Int'l Ltd 0.25% 22.09.2025	1,565,000	1,000,000	500,000	2,065,000	2,027,417	0.13
ANZ New Zealand Int'l Ltd 0.35% 22.10.2024	1,805,000	-	1,805,000	-	-	0.00
ASB Bank Ltd 0.1175% 29.06.2028	1,855,000	-	100,000	1,755,000	1,638,293	0.11
ASB Bank Ltd 0.2% 02.08.2024	1,625,000	-	1,625,000	-	-	0.00
ASB Bank Ltd 0.45% 30.01.2025	2,045,000	-	2,045,000	-	-	0.00
ASB Bank Ltd 2.5025% 20.12.2028	2,650,000	-	100,000	2,550,000	2,615,025	0.17
Bank of New Zealand 0.3625% 14.12.2029	1,905,000	-	-	1,905,000	1,768,792	0.11
BNZ International Funding Ltd 0.111% 24.07.2028	3,050,000	450,000	-	3,500,000	3,263,750	0.21
Transpower New Zealand Ltd 0.02% 16.12.2027	1,625,000	-	1,625,000	-	-	0.00
Transpower New Zealand Ltd 0.0375% 16.03.2029	1,160,000	-	1,160,000	-	-	0.00
					<b>11,313,277</b>	<b>0.73</b>
<b>Netherlands</b>						
ABN AMRO Bank NV 0.3% 18.12.2024	535,000	-	535,000	-	-	0.00
ABN AMRO Bank NV 2.3% 26.06.2025	-	1,400,000	-	1,400,000	1,408,260	0.09
ABN AMRO Bank NV 2.505% 26.06.2028	-	2,600,000	-	2,600,000	2,653,300	0.17
ABN AMRO Bank NV 2.625% 02.03.2028	4,000,000	400,000	800,000	3,600,000	3,663,000	0.23
Achmea Bank NV 0.5% 03.10.2025	1,300,000	500,000	1,000,000	800,000	786,240	0.05
Achmea Bank NV 2.47% 16.10.2026	-	900,000	-	900,000	912,600	0.06
Achmea Bank NV 2.7475% 16.10.2030	-	1,300,000	-	1,300,000	1,340,300	0.09
BMW International Investment BV 0.3% 05.09.2024	3,110,000	300,000	3,410,000	-	-	0.00
BMW International Investment BV 0.75% 03.09.2027	2,235,000	700,000	-	2,935,000	2,852,820	0.18
Cooperatieve Rabobank UA 0.25% 25.11.2027	2,000,000	600,000	400,000	2,200,000	2,080,100	0.13
Cooperatieve Rabobank UA 1.3625% 28.04.2028	1,800,000	-	-	1,800,000	1,767,600	0.11
Cooperatieve Rabobank UA 2.4875% 25.01.2029	1,800,000	1,000,000	1,400,000	1,400,000	1,421,700	0.09
Cooperatieve Rabobank UA 3.125% 15.09.2026	4,880,000	550,000	-	5,430,000	5,598,330	0.36
Digital Constellation BV 0.2% 15.12.2026	2,830,000	100,000	50,000	2,880,000	2,750,400	0.18
Digital Constellation BV 0.55% 16.04.2029	2,940,000	300,000	650,000	2,590,000	2,365,965	0.15
Digital Constellation BV 1.7% 30.03.2027	1,595,000	700,000	300,000	1,995,000	1,966,072	0.13
EBN BV 0.875% 22.09.2026	1,440,000	-	-	1,440,000	1,417,680	0.09
EBN BV 1.125% 04.07.2024	910,000	810,000	1,720,000	-	-	0.00
EnBW International Finance BV 2.25% 15.06.2026	600,000	2,050,000	600,000	2,050,000	2,064,350	0.13
EnBW International Finance BV 2.625% 15.06.2029	600,000	2,450,000	350,000	2,700,000	2,771,550	0.18
Enel Finance International NV 0.55% 03.09.2024	3,180,000	3,180,000	6,360,000	-	-	0.00
Enel Finance International NV 4% 26.10.2027	1,130,000	200,000	100,000	1,230,000	1,320,405	0.08
Mercedes-Benz International Finance BV 0.85% 14.11.2025	1,970,000	-	-	1,970,000	1,949,315	0.12



# 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 2024

Description	31 May 2023 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2024 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Bonds (continued)</b>						
<b>Netherlands (continued)</b>						
Mercedes-Benz International Finance BV 1.96% 12.10.2026	-	2,900,000	800,000	2,100,000	2,110,500	0.14
Mercedes-Benz International Finance BV 2.1075% 12.10.2029	-	2,200,000	-	2,200,000	2,244,000	0.14
Shell International Finance BV 0.875% 21.08.2028	5,280,000	200,000	100,000	5,380,000	5,242,810	0.34
Toyota Motor Finance Netherlands BV 2.01% 26.10.2026	-	3,750,000	750,000	3,000,000	3,019,500	0.19
Toyota Motor Finance Netherlands BV 2.12% 26.10.2029	-	2,185,000	400,000	1,785,000	1,814,453	0.12
Toyota Motor Finance Netherlands BV 2.13% 15.06.2027	-	7,100,000	1,450,000	5,650,000	5,698,025	0.37
Volkswagen Financial Services NV 2.2075% 12.02.2027	-	4,000,000	800,000	3,200,000	3,208,000	0.21
Volkswagen Financial Services NV 2.4925% 12.02.2030	-	3,200,000	500,000	2,700,000	2,747,250	0.18
Wurth Finance International BV 2.1% 16.11.2026	2,700,000	850,000	200,000	3,350,000	3,375,125	0.22
					<b>70,549,650</b>	<b>4.53</b>
<b>Norway</b>						
DNB Bank ASA 1.1675% 03.06.2027	1,650,000	650,000	200,000	2,100,000	2,065,350	0.13
DNB Bank ASA 1.695% 15.05.2030	-	1,400,000	-	1,400,000	1,388,800	0.09
DNB Bank ASA 2.685% 15.06.2028	800,000	800,000	-	1,600,000	1,624,800	0.10
SpareBank 1 Nord Norge 0.125% 11.12.2025	1,050,000	-	-	1,050,000	1,026,375	0.07
SpareBank 1 Nord Norge 0.125% 15.09.2028	1,600,000	400,000	200,000	1,800,000	1,667,700	0.11
SpareBank 1 Nord Norge 2.7% 20.03.2029	1,400,000	-	-	1,400,000	1,418,900	0.09
SpareBank 1 SMN 1.5% 15.06.2027	2,170,000	700,000	1,400,000	1,470,000	1,457,505	0.09
					<b>10,649,430</b>	<b>0.68</b>
<b>Austria</b>						
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG 2.87% 03.10.2025	1,105,000	-	-	1,105,000	1,120,360	0.07
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG 2.955% 29.11.2027	2,150,000	-	-	2,150,000	2,215,575	0.14
Erste Group Bank AG 0.25% 02.10.2028	2,385,000	1,750,000	2,100,000	2,035,000	1,897,637	0.12
HYPO NOE Landesbank fuer Niederoesterreich und Wien AG 0.1% 27.11.2024	1,210,000	-	1,210,000	-	-	0.00
HYPO NOE Landesbank fuer Niederoesterreich und Wien AG 2.375% 26.01.2029	-	1,000,000	-	1,000,000	1,004,000	0.07
Hypo Vorarlberg Bank AG 0.125% 23.08.2028	2,030,000	-	100,000	1,930,000	1,775,600	0.11
Hypo Vorarlberg Bank AG 0.125% 03.09.2029	2,705,000	450,000	650,000	2,505,000	2,241,975	0.14
Hypo Vorarlberg Bank AG 0.125% 27.03.2030	1,100,000	-	-	1,100,000	973,500	0.06
Hypo Vorarlberg Bank AG 1.625% 29.11.2029	970,000	550,000	200,000	1,320,000	1,207,140	0.08
Hypo Vorarlberg Bank AG 2.125% 23.07.2027	-	700,000	-	700,000	699,650	0.05
Hypo Vorarlberg Bank AG 2.375% 04.05.2026	1,400,000	1,300,000	1,300,000	1,400,000	1,414,000	0.09
Raiffeisenlandesbank Oberoesterreich AG 0.175% 29.10.2026	1,375,000	-	-	1,375,000	1,320,000	0.09
Raiffeisenlandesbank Oberoesterreich AG 2.63% 29.06.2028	-	1,600,000	500,000	1,100,000	1,118,700	0.07
					<b>16,988,137</b>	<b>1.09</b>
<b>Poland</b>						
mBank SA 1.0183% 04.10.2024	1,400,000	-	1,400,000	-	-	0.00
					-	<b>0.00</b>
<b>Sweden</b>						
Svenska Handelsbanken AB 1.25% 24.05.2027	3,950,000	950,000	1,300,000	3,600,000	3,549,600	0.23
Swedbank AB 2.0105% 10.10.2030	-	1,400,000	-	1,400,000	1,395,800	0.09
Swedbank AB 2.7725% 13.06.2028	800,000	1,600,000	800,000	1,600,000	1,645,600	0.10
					<b>6,591,000</b>	<b>0.42</b>
<b>Switzerland</b>						
Aarekraftwerk Klingnau AG 0.625% 03.08.2029	1,450,000	200,000	50,000	1,600,000	1,507,200	0.10
ABB Ltd 0.3% 06.08.2024	2,250,000	-	2,250,000	-	-	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 2024

Description	31 May 2023 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2024 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Bonds (continued)</b>						
<b>Switzerland (continued)</b>						
ABB Ltd 0.75% 25.03.2027	4,275,000	800,000	400,000	4,675,000	4,569,812	0.29
ABB Ltd 1% 07.05.2029	1,085,000	1,300,000	500,000	1,885,000	1,822,795	0.12
ABB Ltd 1.965% 22.09.2026	-	3,300,000	300,000	3,000,000	3,019,500	0.19
ABB Ltd 1.9775% 22.09.2028	-	1,800,000	-	1,800,000	1,826,100	0.12
ABB Ltd 2.1% 03.10.2025	1,805,000	-	1,000,000	805,000	809,106	0.05
ABB Ltd 2.1125% 22.09.2033	-	3,200,000	200,000	3,000,000	3,069,000	0.20
ABB Ltd 2.375% 05.04.2030	1,560,000	1,000,000	1,050,000	1,510,000	1,558,320	0.10
Adecco Group AG 0.875% 27.11.2025	2,320,000	-	100,000	2,220,000	2,193,138	0.14
Adecco Group AG 0.875% 18.09.2026	1,385,000	1,500,000	1,750,000	1,135,000	1,114,003	0.07
Adecco Group AG 2.3775% 17.11.2027	2,800,000	900,000	500,000	3,200,000	3,240,000	0.21
Aéroport International de Geneve 0.31% 27.06.2029	745,000	500,000	-	1,245,000	1,151,003	0.07
Aéroport International de Geneve 0.4% 20.09.2027	1,325,000	450,000	100,000	1,675,000	1,598,788	0.10
Aéroport International de Geneve 0.95% 25.03.2031	1,845,000	250,000	50,000	2,045,000	1,910,030	0.12
Aéroport International de Geneve 2.2% 22.09.2026	1,050,000	350,000	-	1,400,000	1,411,200	0.09
AEW Energie AG 1.5% 29.06.2029	1,500,000	150,000	-	1,650,000	1,626,900	0.10
AKEB AG fuer Kernenergie Beteiligungen Luzern 1.45% 23.07.2027	1,800,000	-	-	1,800,000	1,746,900	0.11
AKEB AG fuer Kernenergie Beteiligungen Luzern 3.1% 19.12.2025	1,750,000	250,000	50,000	1,950,000	1,974,375	0.13
Allgemeine Baugenossenschaft Zuerich 0.25% 30.09.2031	1,125,000	200,000	100,000	1,225,000	1,092,088	0.07
Allreal Holding AG 0.4% 26.09.2029	2,000,000	-	-	2,000,000	1,840,000	0.12
Allreal Holding AG 0.6% 15.07.2030	2,890,000	-	100,000	2,790,000	2,561,220	0.16
Allreal Holding AG 0.625% 10.05.2024	1,150,000	-	1,150,000	-	-	0.00
Allreal Holding AG 0.7% 22.09.2028	2,090,000	550,000	250,000	2,390,000	2,269,305	0.15
Allreal Holding AG 0.75% 19.06.2026	1,185,000	500,000	-	1,685,000	1,645,403	0.11
Allreal Holding AG 0.875% 30.03.2027	1,345,000	1,150,000	1,000,000	1,495,000	1,454,635	0.09
Allreal Holding AG 1.375% 31.03.2025	1,340,000	-	1,340,000	-	-	0.00
Allreal Holding AG 2.1% 04.04.2031	-	900,000	-	900,000	901,350	0.06
Allreal Holding AG 3% 19.04.2028	1,500,000	-	-	1,500,000	1,557,750	0.10
Alpiq Holding AG 1.625% 30.05.2025	2,000,000	-	2,000,000	-	-	0.00
Alpiq Holding AG 1.75% 24.06.2026	2,385,000	850,000	600,000	2,635,000	2,619,190	0.17
Alpiq Holding AG 2.625% 29.07.2024	2,360,000	-	2,360,000	-	-	0.00
Alpiq Holding AG 3.125% 29.04.2027	2,600,000	-	300,000	2,300,000	2,370,150	0.15
Alpiq Holding AG 3.375% 29.04.2030	1,900,000	50,000	-	1,950,000	2,072,850	0.13
Amag Leasing AG 0.175% 16.06.2025	1,635,000	-	800,000	835,000	817,465	0.05
Amag Leasing AG 0.21% 27.06.2024	560,000	-	560,000	-	-	0.00
Amag Leasing AG 0.5% 12.11.2025	1,630,000	1,600,000	1,100,000	2,130,000	2,081,223	0.13
Amag Leasing AG 0.525% 27.10.2026	1,705,000	-	-	1,705,000	1,642,768	0.11
Amag Leasing AG 0.875% 25.10.2024	1,345,000	-	1,345,000	-	-	0.00
Amag Leasing AG 2.5% 12.02.2027	-	600,000	-	600,000	605,700	0.04
Amag Leasing AG 2.625% 26.05.2026	1,000,000	950,000	-	1,950,000	1,962,675	0.13
Amag Leasing AG 2.73% 04.09.2026	-	2,000,000	300,000	1,700,000	1,714,450	0.11
Amag Leasing AG 2.75% 12.02.2029	-	800,000	-	800,000	808,800	0.05
Amag Leasing AG 2.8025% 10.09.2025	2,150,000	-	-	2,150,000	2,163,760	0.14
Amag Leasing AG 3.0125% 04.09.2029	-	3,550,000	1,250,000	2,300,000	2,359,800	0.15
Amag Leasing AG 3.085% 10.02.2028	1,500,000	-	-	1,500,000	1,539,000	0.10
Amag Leasing AG 3.25% 22.09.2027	1,550,000	-	-	1,550,000	1,584,875	0.10
Axpo Holding AG 0.25% 04.02.2025	2,200,000	-	2,200,000	-	-	0.00
Axpo Holding AG 0.625% 04.02.2027	3,030,000	-	-	3,030,000	2,923,950	0.19
Axpo Holding AG 1.002% 23.07.2027	1,240,000	1,150,000	1,050,000	1,340,000	1,300,470	0.08
Axpo Holding AG 1.75% 29.05.2024	3,000,000	2,500,000	5,500,000	-	-	0.00
Axpo Holding AG 2% 15.09.2026	3,005,000	1,050,000	700,000	3,355,000	3,360,032	0.22

# 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 2024

Description	31 May 2023 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2024 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Bonds (continued)</b>						
<b>Switzerland (continued)</b>						
Axpo Holding AG 2.5% 22.09.2026	-	5,700,000	2,450,000	3,250,000	3,285,750	0.21
Axpo Holding AG 2.5% 15.03.2029	2,100,000	300,000	-	2,400,000	2,444,400	0.16
Axpo Holding AG 3.125% 26.02.2025	2,745,000	2,495,000	5,240,000	-	-	0.00
Baloise Holding AG (Zero-Coupon) 25.09.2026	1,045,000	400,000	200,000	1,245,000	1,197,690	0.08
Baloise Holding AG (Zero-Coupon) 25.09.2029	1,295,000	300,000	-	1,595,000	1,463,413	0.09
Baloise Holding AG 0.125% 27.06.2030	1,775,000	-	-	1,775,000	1,601,938	0.10
Baloise Holding AG 0.15% 17.02.2031	2,645,000	150,000	300,000	2,495,000	2,224,292	0.14
Baloise Holding AG 0.25% 16.12.2026	1,870,000	350,000	-	2,220,000	2,140,080	0.14
Baloise Holding AG 0.3% 16.02.2027	1,625,000	200,000	100,000	1,725,000	1,667,213	0.11
Baloise Holding AG 0.5% 28.11.2025	2,010,000	-	-	2,010,000	1,974,021	0.13
Baloise Holding AG 0.5% 16.12.2030	1,370,000	-	-	1,370,000	1,258,345	0.08
Baloise Holding AG 1.125% 19.12.2024	1,250,000	700,000	1,950,000	-	-	0.00
Baloise Holding AG 1.75% 07.06.2034	-	200,000	-	200,000	198,160	0.01
Baloise Holding AG 1.9% 19.07.2028	1,000,000	250,000	-	1,250,000	1,258,750	0.08
Baloise Holding AG 2.2% 30.05.2029	2,100,000	950,000	400,000	2,650,000	2,701,675	0.17
Baloise Holding AG 2.2% 30.01.2032	2,000,000	1,150,000	1,500,000	1,650,000	1,683,000	0.11
Baloise Holding AG 2.35% 02.05.2033	1,250,000	-	-	1,250,000	1,291,875	0.08
Bank Cler AG 0.375% 26.04.2027	1,405,000	50,000	-	1,455,000	1,394,618	0.09
Bank Cler AG 0.5% 28.11.2025	1,745,000	300,000	-	2,045,000	2,003,077	0.13
Bank Julius Baer & Co AG 0.125% 27.04.2028	3,080,000	1,250,000	1,500,000	2,830,000	2,638,975	0.17
Bank Julius Baer & Co AG 2.375% 06.09.2027	-	2,450,000	450,000	2,000,000	2,022,000	0.13
Bank Julius Baer & Co AG 2.375% 04.04.2031	-	4,600,000	-	4,600,000	4,611,500	0.30
Bank Julius Baer & Co AG 2.5% 06.09.2030	-	2,900,000	600,000	2,300,000	2,335,650	0.15
Banque Cantonale de Geneve 0.125% 23.04.2026	1,700,000	300,000	700,000	1,300,000	1,259,700	0.08
Banque Cantonale de Geneve 0.5% 10.06.2024	1,410,000	1,410,000	2,820,000	-	-	0.00
Banque Cantonale de Geneve 0.625% 16.03.2029	1,300,000	-	-	1,300,000	1,236,950	0.08
Banque Cantonale de Geneve 1.125% 28.06.2027	1,435,000	-	-	1,435,000	1,396,973	0.09
Banque Cantonale de Geneve 1.875% 09.12.2030	1,250,000	1,300,000	1,250,000	1,300,000	1,305,850	0.08
Banque Cantonale Vaudoise 0.2% 22.12.2033	1,800,000	-	-	1,800,000	1,542,600	0.10
Banque Cantonale Vaudoise 0.25% 28.11.2025	1,610,000	-	50,000	1,560,000	1,526,304	0.10
Banque Cantonale Vaudoise 0.4% 07.04.2031	300,000	600,000	300,000	600,000	546,600	0.04
Banque Cantonale Vaudoise 0.4% 05.05.2036	1,250,000	-	-	1,250,000	1,071,875	0.07
Banque Cantonale Vaudoise 0.5% 13.12.2028	940,000	600,000	300,000	1,240,000	1,179,860	0.08
Banque Cantonale Vaudoise 0.5% 12.07.2029	2,600,000	-	-	2,600,000	2,441,400	0.16
Banque Cantonale Vaudoise 1.5% 28.03.2024	1,000,000	-	1,000,000	-	-	0.00
Banque Cantonale Vaudoise 1.625% 30.11.2026	1,580,000	-	-	1,580,000	1,576,050	0.10
Banque Cantonale Vaudoise 2.1% 07.06.2032	-	1,850,000	-	1,850,000	1,904,575	0.12
Barry Callebaut AG 1.8% 15.05.2026	-	450,000	-	450,000	449,325	0.03
Barry Callebaut AG 1.95% 24.01.2028	-	3,140,000	500,000	2,640,000	2,645,280	0.17
Barry Callebaut AG 2.05% 17.05.2030	-	2,700,000	-	2,700,000	2,690,550	0.17
Barry Callebaut AG 2.3% 23.01.2032	-	3,795,000	-	3,795,000	3,796,897	0.24
Barry Callebaut AG 2.4% 17.05.2034	-	1,900,000	-	1,900,000	1,889,550	0.12
Bell Food Group AG 0.625% 24.03.2025	2,970,000	-	2,970,000	-	-	0.00
Bell Food Group AG 0.75% 01.02.2028	1,610,000	-	-	1,610,000	1,539,965	0.10
Bell Food Group AG 1.55% 16.05.2029	3,450,000	500,000	200,000	3,750,000	3,660,000	0.24
Bell Food Group AG 2.3% 15.10.2026	-	1,300,000	-	1,300,000	1,312,350	0.08
Bell Food Group AG 2.65% 15.10.2031	-	2,050,000	700,000	1,350,000	1,394,550	0.09
Berner Kantonalbank AG 0.1% 30.09.2039	1,000,000	200,000	-	1,200,000	909,000	0.06
Berner Kantonalbank AG 0.3% 29.05.2030	1,550,000	400,000	400,000	1,550,000	1,424,450	0.09
Berner Kantonalbank AG 0.4% 03.05.2027	2,200,000	800,000	400,000	2,600,000	2,503,800	0.16
Berner Kantonalbank AG 0.75% 14.07.2025	2,120,000	-	1,000,000	1,120,000	1,108,128	0.07
Berner Kantonalbank AG 0.85% 21.01.2032	1,700,000	-	-	1,700,000	1,544,450	0.10
BKW AG (Zero-Coupon) 18.10.2024	1,595,000	-	1,595,000	-	-	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 2024

Description	31 May 2023 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2024 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Bonds (continued)</b>						
<b>Switzerland (continued)</b>						
BKW AG 0.25% 29.07.2027	1,595,000	500,000	250,000	1,845,000	1,761,053	0.11
BKW AG 0.75% 15.10.2025	1,920,000	100,000	-	2,020,000	1,994,952	0.13
BKW AG 0.875% 27.04.2026	2,195,000	-	-	2,195,000	2,159,880	0.14
BKW AG 1.125% 27.04.2029	925,000	-	-	925,000	895,863	0.06
BKW AG 2.5% 15.10.2030	2,990,000	200,000	-	3,190,000	3,293,675	0.21
Bobst Group SA 0.5% 17.02.2026	1,350,000	200,000	-	1,550,000	1,508,150	0.10
Bobst Group SA 1.125% 27.09.2024	1,830,000	-	1,830,000	-	-	0.00
Bobst Group SA 2.545% 31.01.2029	-	3,000,000	900,000	2,100,000	2,116,800	0.14
Bucher Industries AG 1.375% 02.10.2024	200,000	-	200,000	-	-	0.00
Buehler Holding AG 0.6% 21.12.2026	2,555,000	150,000	-	2,705,000	2,622,497	0.17
CA Auto Finance Suisse SA 0.0519% 20.12.2024	2,350,000	-	2,350,000	-	-	0.00
CA Auto Finance Suisse SA 1.9775% 14.05.2027	-	1,400,000	-	1,400,000	1,388,800	0.09
CA Auto Finance Suisse SA 2.9025% 20.07.2026	-	1,950,000	-	1,950,000	1,982,175	0.13
Cembra Money Bank AG 0.1525% 14.10.2026	1,345,000	600,000	-	1,945,000	1,877,897	0.12
Cembra Money Bank AG 0.25% 23.05.2024	1,355,000	-	1,355,000	-	-	0.00
Cembra Money Bank AG 0.285% 19.08.2027	1,375,000	150,000	-	1,525,000	1,451,800	0.09
Cembra Money Bank AG 0.375% 27.06.2025	1,685,000	-	800,000	885,000	872,610	0.06
Cembra Money Bank AG 0.4175% 15.11.2028	1,655,000	1,000,000	200,000	2,455,000	2,295,425	0.15
Cembra Money Bank AG 0.875% 08.06.2026	905,000	-	-	905,000	887,805	0.06
Cembra Money Bank AG 1.1833% 27.11.2025	2,500,000	450,000	-	2,950,000	2,924,925	0.19
Cembra Money Bank AG 2.215% 05.02.2030	-	2,350,000	300,000	2,050,000	2,055,125	0.13
Cembra Money Bank AG 2.4113% 08.08.2029	2,500,000	-	100,000	2,400,000	2,433,600	0.16
Cembra Money Bank AG 2.5385% 05.04.2029	-	2,600,000	500,000	2,100,000	2,144,100	0.14
Cembra Money Bank AG 2.665% 28.06.2030	800,000	1,500,000	100,000	2,200,000	2,256,100	0.14
Cembra Money Bank AG 3.1125% 28.04.2027	3,485,000	1,150,000	2,000,000	2,635,000	2,718,002	0.17
Chocoladefabriken Lindt & Spruengli AG 0.01% 06.10.2028	2,935,000	150,000	100,000	2,985,000	2,785,005	0.18
Chocoladefabriken Lindt & Spruengli AG 0.25% 06.10.2032	2,125,000	800,000	400,000	2,525,000	2,247,250	0.14
Chocoladefabriken Lindt & Spruengli AG 0.3% 06.10.2027	2,275,000	200,000	50,000	2,425,000	2,328,000	0.15
Chocoladefabriken Lindt & Spruengli AG 1% 08.10.2024	3,300,000	-	3,300,000	-	-	0.00
Clariant AG 1.125% 15.04.2026	1,950,000	-	-	1,950,000	1,920,750	0.12
Clariant AG 2.375% 30.03.2027	-	1,075,000	-	1,075,000	1,080,375	0.07
Clariant AG 2.717% 24.09.2027	2,150,000	700,000	400,000	2,450,000	2,483,075	0.16
Clariant AG 2.75% 22.09.2028	-	2,225,000	825,000	1,400,000	1,422,400	0.09
Clariant AG 2.75% 28.03.2031	-	1,750,000	-	1,750,000	1,787,625	0.11
Clientis AG 0.25% 19.05.2028	1,160,000	300,000	-	1,460,000	1,374,590	0.09
Coop-Gruppe Genossenschaft 0.5% 19.05.2026	3,725,000	1,300,000	1,100,000	3,925,000	3,832,762	0.25
Coop-Gruppe Genossenschaft 0.5% 29.09.2027	1,825,000	400,000	-	2,225,000	2,132,662	0.14
Coop-Gruppe Genossenschaft 0.75% 06.06.2025	3,180,000	-	1,200,000	1,980,000	1,961,190	0.13
Coop-Gruppe Genossenschaft 0.875% 31.07.2024	1,335,000	-	1,335,000	-	-	0.00
Corner Banca SA 3% 14.07.2025	-	1,700,000	500,000	1,200,000	1,212,000	0.08
Credit Suisse AG 0.55% 15.04.2024	2,150,000	-	2,150,000	-	-	0.00
Daetwyler Holding AG 0.625% 30.05.2024	1,450,000	-	1,450,000	-	-	0.00
Daetwyler Holding AG 1.7% 30.10.2029	-	250,000	-	250,000	248,750	0.02
Daetwyler Holding AG 2.1% 13.07.2027	2,045,000	800,000	200,000	2,645,000	2,670,127	0.17
dormakaba Finance AG 1% 13.10.2025	3,230,000	500,000	600,000	3,130,000	3,088,684	0.20
dormakaba Finance AG 3.75% 14.10.2027	2,750,000	800,000	400,000	3,150,000	3,293,325	0.21
EFIAG - Emissions- und Finanz AG 0.375% 06.05.2026	415,000	300,000	-	715,000	692,120	0.04
EFIAG - Emissions- und Finanz AG 2.65% 06.06.2028	1,300,000	-	-	1,300,000	1,311,700	0.08
EMMI Finanz AG 0.375% 01.12.2031	1,830,000	250,000	200,000	1,880,000	1,718,320	0.11
EMMI Finanz AG 0.5% 21.06.2029	785,000	500,000	-	1,285,000	1,213,040	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 2024

Description	31 May 2023 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2024 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Bonds (continued)</b>						
<b>Switzerland (continued)</b>						
EMMI Finanz AG 2% 22.09.2028	-	2,480,000	150,000	2,330,000	2,353,300	0.15
Energiefinanzierungs AG 3.05% 04.07.2025	-	1,250,000	-	1,250,000	1,261,000	0.08
Energiefinanzierungs AG 3.45% 06.07.2028	-	1,900,000	-	1,900,000	1,957,000	0.13
Engadiner Kraftwerke AG 0.45% 02.03.2029	900,000	-	-	900,000	846,900	0.05
Engadiner Kraftwerke AG 1.625% 25.04.2024	300,000	-	300,000	-	-	0.00
Engadiner Kraftwerke AG 2% 11.04.2030	1,100,000	100,000	-	1,200,000	1,210,200	0.08
Ferring Holding SA 1.05% 09.07.2025	2,945,000	-	-	2,945,000	2,912,605	0.19
Ferring Holding SA 2.25% 28.06.2029	-	900,000	-	900,000	895,788	0.06
Ferring Holding SA 2.5% 28.06.2033	-	500,000	-	500,000	496,620	0.03
Ferring Holding SA 2.7% 21.04.2027	2,600,000	650,000	300,000	2,950,000	2,986,875	0.19
Ferring Holding SA 3.25% 21.04.2031	1,900,000	900,000	300,000	2,500,000	2,621,250	0.17
Flughafen Zurich AG 0.1% 30.12.2027	2,385,000	100,000	-	2,485,000	2,343,355	0.15
Flughafen Zurich AG 0.2% 26.02.2035	3,600,000	-	-	3,600,000	3,060,000	0.20
Flughafen Zurich AG 0.625% 24.05.2029	3,110,000	500,000	-	3,610,000	3,413,255	0.22
Flughafen Zurich AG 0.7% 22.05.2024	2,895,000	495,000	3,390,000	-	-	0.00
Galenica AG 1% 15.12.2026	1,175,000	1,000,000	-	2,175,000	2,138,025	0.14
Galenica AG 1.65% 30.04.2031	-	700,000	-	700,000	695,100	0.04
Galenica AG 2.35% 08.11.2029	2,800,000	1,200,000	1,250,000	2,750,000	2,829,750	0.18
Geberit AG 0.1% 17.10.2024	1,995,000	740,000	2,735,000	-	-	0.00
Geberit AG 0.6% 17.10.2028	990,000	200,000	-	1,190,000	1,140,020	0.07
Geberit AG 0.75% 29.09.2027	1,150,000	-	-	1,150,000	1,119,525	0.07
Geberit AG 1.5% 14.09.2026	2,220,000	250,000	50,000	2,420,000	2,410,320	0.15
Geberit AG 1.75% 14.09.2029	2,335,000	150,000	-	2,485,000	2,506,122	0.16
Geberit AG 2.25% 26.09.2025	2,330,000	-	1,500,000	830,000	835,561	0.05
Geberit AG 2.3% 27.09.2032	2,600,000	550,000	600,000	2,550,000	2,664,750	0.17
Georg Fischer AG 0.95% 25.03.2030	1,635,000	1,200,000	700,000	2,135,000	2,016,507	0.13
Georg Fischer AG 1.05% 20.04.2028	1,885,000	-	-	1,885,000	1,833,162	0.12
Georg Fischer Finanz AG 0.875% 12.05.2026	2,075,000	50,000	100,000	2,025,000	1,990,575	0.13
Givaudan SA 0.125% 07.06.2027	2,565,000	350,000	700,000	2,215,000	2,116,432	0.14
Givaudan SA 0.15% 10.11.2028	905,000	-	-	905,000	845,270	0.05
Givaudan SA 0.375% 09.04.2025	1,850,000	-	1,850,000	-	-	0.00
Givaudan SA 0.375% 07.06.2030	2,600,000	500,000	1,050,000	2,050,000	1,891,125	0.12
Givaudan SA 0.625% 05.12.2031	1,550,000	-	-	1,550,000	1,435,300	0.09
Givaudan SA 1.125% 15.06.2026	995,000	950,000	300,000	1,645,000	1,628,550	0.10
Givaudan SA 1.625% 15.06.2029	1,650,000	150,000	-	1,800,000	1,793,700	0.12
Givaudan SA 2.375% 23.05.2031	-	3,060,000	-	3,060,000	3,177,810	0.20
Glarner Kantonalbank 1% 28.07.2031	1,770,000	-	50,000	1,720,000	1,591,000	0.10
Grande Dixence SA 0.3% 31.08.2028	1,405,000	-	-	1,405,000	1,310,865	0.08
Grande Dixence SA 0.8% 17.06.2026	1,025,000	1,650,000	1,250,000	1,425,000	1,392,938	0.09
Grande Dixence SA 1.125% 04.07.2024	1,145,000	-	1,145,000	-	-	0.00
Grande Dixence SA 1.375% 18.02.2025	1,695,000	345,000	2,040,000	-	-	0.00
Grande Dixence SA 1.7% 12.07.2029	1,500,000	400,000	200,000	1,700,000	1,679,600	0.11
Grande Dixence SA 2.1% 08.03.2032	-	1,525,000	-	1,525,000	1,527,288	0.10
Grande Dixence SA 2.35% 06.06.2030	-	1,100,000	-	1,100,000	1,124,200	0.07
Groupe E SA 1.95% 30.09.2027	1,000,000	-	-	1,000,000	1,005,000	0.06
Groupe E SA 2.55% 30.09.2032	800,000	550,000	100,000	1,250,000	1,310,000	0.08
GZO AG 1.875% 12.06.2024	1,350,000	-	1,350,000	-	-	0.00
Helvetia Schweizerische Versicherungsgesellschaft AG 1.45% 25.06.2026	2,430,000	200,000	-	2,630,000	2,623,425	0.17
Helvetia Schweizerische Versicherungsgesellschaft AG 1.5% 28.04.2025	1,300,000	100,000	1,400,000	-	-	0.00
Helvetia Schweizerische Versicherungsgesellschaft AG 1.95% 25.06.2029	1,360,000	1,200,000	700,000	1,860,000	1,870,230	0.12

# 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 2024

Description	31 May 2023 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2024 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Bonds (continued)</b>						
<b>Switzerland (continued)</b>						
Hiag Immobilien Holding AG 0.75% 30.06.2028	1,355,000	250,000	50,000	1,555,000	1,459,368	0.09
Hiag Immobilien Holding AG 0.875% 08.05.2024	1,700,000	-	1,700,000	-	-	0.00
Hiag Immobilien Holding AG 1.77% 30.10.2026	1,515,000	400,000	200,000	1,715,000	1,696,135	0.11
Hiag Immobilien Holding AG 3.13% 16.02.2029	1,200,000	300,000	150,000	1,350,000	1,393,200	0.09
Holcim AG 1% 11.12.2024	5,255,000	-	5,255,000	-	-	0.00
Holcim AG 1% 04.12.2025	1,235,000	-	-	1,235,000	1,222,033	0.08
Holcim Helvetia Finance AG 0.125% 26.08.2027	1,015,000	-	-	1,015,000	961,713	0.06
Holcim Helvetia Finance AG 0.25% 18.03.2027	2,260,000	2,050,000	850,000	3,460,000	3,328,520	0.21
Holcim Helvetia Finance AG 0.375% 19.10.2026	3,165,000	-	-	3,165,000	3,063,720	0.20
Holcim Helvetia Finance AG 0.5% 26.08.2031	2,400,000	200,000	200,000	2,400,000	2,169,600	0.14
Holcim Helvetia Finance AG 1% 19.01.2032	1,360,000	200,000	400,000	1,160,000	1,097,360	0.07
Inselspital-Stiftung 0.125% 28.09.2029	1,705,000	150,000	-	1,855,000	1,686,195	0.11
Inselspital-Stiftung 1.95% 07.05.2026	2,650,000	900,000	600,000	2,950,000	2,950,000	0.19
Inselspital-Stiftung 2.375% 29.09.2031	-	1,200,000	-	1,200,000	1,206,000	0.08
Inselspital-Stiftung 2.52% 29.09.2038	-	1,900,000	400,000	1,500,000	1,551,000	0.10
Intershop Holding AG 0.3% 29.06.2026	1,175,000	-	50,000	1,125,000	1,082,250	0.07
Investis Holding SA 0.25% 14.02.2025	1,420,000	-	1,420,000	-	-	0.00
Julius Baer Group Ltd 0.375% 06.12.2024	2,365,000	-	2,365,000	-	-	0.00
Kantonsspital Aarau AG 0.75% 28.05.2032	1,130,000	-	-	1,130,000	1,019,260	0.07
Kantonsspital Aarau AG 1.65% 22.05.2037	1,250,000	-	-	1,250,000	1,168,125	0.07
Kantonsspital Aarau AG 2.1% 15.05.2034	-	800,000	-	800,000	795,600	0.05
Kantonsspital Baden AG 0.35% 30.09.2036	1,410,000	-	-	1,410,000	1,132,935	0.07
Kantonsspital Baden AG 0.7% 23.05.2028	1,450,000	350,000	-	1,800,000	1,715,400	0.11
Kantonsspital Baden AG 1.1% 23.05.2033	1,070,000	1,390,000	1,040,000	1,420,000	1,300,720	0.08
Kantonsspital Baden AG 2.55% 21.06.2038	1,200,000	800,000	200,000	1,800,000	1,855,800	0.12
Kantonsspital Baselland 1.7% 24.06.2032	800,000	800,000	300,000	1,300,000	1,262,300	0.08
Kantonsspital St Gallen 0.05% 30.09.2031	1,465,000	200,000	400,000	1,265,000	1,089,165	0.07
Kantonsspital St Gallen 0.3% 30.09.2036	1,350,000	200,000	-	1,550,000	1,229,925	0.08
Kantonsspital St Gallen 2.4% 06.09.2033	-	1,850,000	-	1,850,000	1,887,000	0.12
Kantonsspital St Gallen 2.5% 06.09.2038	-	2,350,000	400,000	1,950,000	2,018,250	0.13
Kantonsspital Winterthur (Zero-Coupon) 30.09.2025	2,740,000	400,000	900,000	2,240,000	2,180,416	0.14
Kantonsspital Winterthur (Zero-Coupon) 30.09.2031	855,000	-	-	855,000	735,300	0.05
Kebag AG 2.4% 19.07.2038	-	1,400,000	-	1,400,000	1,492,400	0.10
Kernkraftwerk Goesgen-Daeniken AG 0.41% 21.09.2029	1,050,000	-	-	1,050,000	951,300	0.06
Kernkraftwerk Goesgen-Daeniken AG 0.93% 30.09.2027	1,150,000	-	-	1,150,000	1,102,850	0.07
Kernkraftwerk Leibstadt AG 1.5% 07.08.2024	940,000	-	940,000	-	-	0.00
Kernkraftwerk Leibstadt AG 2% 14.02.2025	1,020,000	-	1,020,000	-	-	0.00
Kernkraftwerk Leibstadt AG 2% 15.06.2027	2,200,000	250,000	-	2,450,000	2,450,000	0.16
Kraftwerke Linth-Limmern AG 1.25% 11.09.2024	1,970,000	1,970,000	3,940,000	-	-	0.00
Kraftwerke Linth-Limmern AG 2.25% 05.12.2025	-	1,000,000	-	1,000,000	1,006,500	0.06
Kraftwerke Linth-Limmern AG 2.35% 01.03.2027	800,000	1,300,000	1,400,000	700,000	709,100	0.05
Kraftwerke Linth-Limmern AG 2.375% 10.12.2026	2,565,000	-	100,000	2,465,000	2,497,045	0.16
Kraftwerke Linth-Limmern AG 2.375% 05.12.2029	-	600,000	-	600,000	611,100	0.04
Kraftwerke Linth-Limmern AG 2.75% 01.03.2030	1,300,000	1,000,000	100,000	2,200,000	2,288,000	0.15
Kraftwerke Linth-Limmern AG 2.875% 30.06.2031	2,180,000	-	100,000	2,080,000	2,189,200	0.14
Kraftwerke Linth-Limmern AG 2.875% 27.03.2042	1,525,000	-	-	1,525,000	1,654,625	0.11
Kraftwerke Linth-Limmern AG 3% 02.04.2048	1,710,000	350,000	50,000	2,010,000	2,239,140	0.14
Kraftwerke Linth-Limmern AG 3% 27.09.2052	2,035,000	250,000	500,000	1,785,000	1,942,080	0.12
Kraftwerke Oberhasli AG 0.125% 21.02.2031	1,175,000	-	-	1,175,000	1,043,988	0.07
Kraftwerke Oberhasli AG 0.7% 30.01.2026	785,000	-	-	785,000	781,075	0.05
Kraftwerke Oberhasli AG 1.875% 21.02.2025	1,745,000	845,000	2,590,000	-	-	0.00
Kuehne + Nagel International AG 0.2% 18.06.2025	2,025,000	-	-	2,025,000	1,993,005	0.13
Limeco 0.375% 25.09.2026	1,000,000	-	-	1,000,000	967,000	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 2024

Description	31 May 2023 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2024 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Bonds (continued)</b>						
<b>Switzerland (continued)</b>						
Lonza Swiss Finanz AG 0.35% 22.09.2026	1,730,000	-	50,000	1,680,000	1,636,320	0.11
Lonza Swiss Finanz AG 0.7% 12.07.2024	610,000	-	610,000	-	-	0.00
Lonza Swiss Finanz AG 2.1% 12.09.2029	4,000,000	200,000	100,000	4,100,000	4,126,650	0.27
Lonza Swiss Finanz AG 2.25% 16.05.2028	-	2,000,000	-	2,000,000	2,030,000	0.13
Lonza Swiss Finanz AG 2.6% 16.05.2031	-	2,970,000	600,000	2,370,000	2,432,805	0.16
Luzerner Kantonalbank AG 0.875% 14.05.2031	4,055,000	1,000,000	800,000	4,255,000	3,867,795	0.25
Luzerner Kantonsspital 0.625% 25.09.2028	1,250,000	1,500,000	1,000,000	1,750,000	1,658,125	0.11
Migros Bank AG 0.25% 10.12.2027	1,640,000	500,000	50,000	2,090,000	1,977,140	0.13
Migros Bank AG 2.25% 26.09.2028	-	2,600,000	400,000	2,200,000	2,230,800	0.14
Migros Bank AG 2.5% 26.09.2033	-	1,925,000	350,000	1,575,000	1,635,638	0.11
Mobimo Holding AG 0.25% 19.03.2027	1,380,000	650,000	-	2,030,000	1,937,635	0.12
Mobimo Holding AG 0.25% 23.03.2028	2,285,000	200,000	-	2,485,000	2,329,687	0.15
Mobimo Holding AG 0.75% 20.03.2026	2,315,000	600,000	300,000	2,615,000	2,562,700	0.16
Mobimo Holding AG 1.875% 16.09.2024	1,295,000	1,000,000	2,295,000	-	-	0.00
Mobimo Holding AG 2.625% 25.05.2029	800,000	1,200,000	800,000	1,200,000	1,232,400	0.08
Nant de Drance SA 0.875% 23.05.2029	2,460,000	200,000	200,000	2,460,000	2,343,150	0.15
Nant de Drance SA 1.25% 25.06.2027	3,110,000	1,000,000	1,100,000	3,010,000	2,957,325	0.19
Nant de Drance SA 1.55% 19.08.2025	1,950,000	-	-	1,950,000	1,945,320	0.12
Nant de Drance SA 1.75% 18.07.2024	2,785,000	-	2,785,000	-	-	0.00
Nant de Drance SA 2% 02.02.2026	2,100,000	350,000	100,000	2,350,000	2,355,875	0.15
Nant de Drance SA 2% 26.05.2034	-	1,350,000	-	1,350,000	1,348,650	0.09
Nant de Drance SA 2.35% 24.07.2031	-	2,550,000	600,000	1,950,000	2,000,700	0.13
Nant de Drance SA 2.375% 15.02.2028	3,220,000	600,000	350,000	3,470,000	3,537,665	0.23
Nestle SA 0.25% 28.06.2024	7,365,000	-	7,365,000	-	-	0.00
Nestle SA 0.75% 28.06.2028	6,565,000	-	-	6,565,000	6,358,202	0.41
Nestle SA 1.375% 30.11.2028	-	1,000,000	-	1,000,000	993,000	0.06
Nestle SA 1.5% 30.05.2031	-	2,300,000	-	2,300,000	2,285,050	0.15
Nestle SA 1.625% 07.11.2025	4,650,000	600,000	1,200,000	4,050,000	4,054,050	0.26
Nestle SA 1.625% 15.07.2026	6,325,000	100,000	50,000	6,375,000	6,378,187	0.41
Nestle SA 1.625% 20.11.2027	-	2,000,000	300,000	1,700,000	1,702,550	0.11
Nestle SA 1.625% 30.05.2034	-	4,700,000	-	4,700,000	4,669,450	0.30
Nestle SA 1.75% 30.05.2040	-	2,900,000	-	2,900,000	2,886,950	0.19
Nestle SA 1.875% 28.06.2029	-	3,850,000	1,200,000	2,650,000	2,685,775	0.17
Nestle SA 1.875% 20.11.2031	-	2,800,000	600,000	2,200,000	2,239,600	0.14
Nestle SA 2% 28.06.2033	-	4,800,000	-	4,800,000	4,951,200	0.32
Nestle SA 2% 20.11.2036	-	3,300,000	1,050,000	2,250,000	2,314,125	0.15
Nestle SA 2.125% 15.07.2030	5,250,000	100,000	100,000	5,250,000	5,404,875	0.35
Nestle SA 2.125% 28.06.2038	-	4,175,000	-	4,175,000	4,362,875	0.28
Nestle SA 2.25% 08.11.2029	3,550,000	-	100,000	3,450,000	3,563,850	0.23
Nestle SA 2.5% 14.07.2034	3,470,000	-	-	3,470,000	3,718,105	0.24
Nestle SA 2.625% 08.11.2035	2,800,000	400,000	300,000	2,900,000	3,165,350	0.20
Novartis AG 0.25% 13.05.2025	5,570,000	-	5,570,000	-	-	0.00
Novartis AG 0.625% 13.11.2029	5,645,000	200,000	100,000	5,745,000	5,472,112	0.35
Novartis AG 1.05% 11.05.2035	3,365,000	-	-	3,365,000	3,163,100	0.20
OC Oerlikon Corp AG 0.375% 27.11.2025	2,955,000	-	-	2,955,000	2,869,305	0.18
OC Oerlikon Corp AG 0.8% 27.11.2028	2,390,000	450,000	400,000	2,440,000	2,263,100	0.15
OC Oerlikon Corp AG 2.625% 17.06.2024	985,000	975,000	1,960,000	-	-	0.00
OC Oerlikon Corp AG 2.875% 02.06.2026	1,000,000	350,000	-	1,350,000	1,360,800	0.09
OC Oerlikon Corp AG 3.25% 02.10.2029	1,000,000	1,000,000	500,000	1,500,000	1,533,000	0.10
Partners Group Holding AG 0.15% 07.06.2024	2,450,000	-	2,450,000	-	-	0.00
Partners Group Holding AG 0.4% 21.06.2027	4,945,000	50,000	150,000	4,845,000	4,656,045	0.30
Partners Group Holding AG 1.9% 07.06.2030	-	1,000,000	-	1,000,000	994,960	0.06
Partners Group Holding AG 2.15% 07.06.2034	-	1,000,000	-	1,000,000	991,690	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 2024

Description	31 May 2023 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2024 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Bonds (continued)</b>						
<b>Switzerland (continued)</b>						
Partners Group Holding AG 2.25% 26.09.2028	-	1,850,000	200,000	1,650,000	1,669,800	0.11
Partners Group Holding AG 2.4% 26.09.2033	-	2,700,000	650,000	2,050,000	2,088,950	0.13
Primeo Holding AG 1.875% 23.09.2026	1,150,000	100,000	-	1,250,000	1,250,000	0.08
PSP Swiss Property AG (Zero-Coupon) 06.02.2030	660,000	-	-	660,000	593,340	0.04
PSP Swiss Property AG 0.15% 02.02.2029	1,900,000	100,000	50,000	1,950,000	1,800,825	0.12
PSP Swiss Property AG 0.16% 16.09.2031	1,160,000	-	-	1,160,000	1,027,180	0.07
PSP Swiss Property AG 0.2% 04.02.2031	2,145,000	-	-	2,145,000	1,919,775	0.12
PSP Swiss Property AG 0.375% 29.04.2026	1,335,000	1,000,000	500,000	1,835,000	1,784,537	0.11
PSP Swiss Property AG 0.5% 16.02.2024	1,930,000	-	1,930,000	-	-	0.00
PSP Swiss Property AG 0.55% 04.02.2028	1,555,000	150,000	-	1,705,000	1,630,833	0.10
PSP Swiss Property AG 0.7% 08.02.2027	1,165,000	900,000	200,000	1,865,000	1,809,050	0.12
PSP Swiss Property AG 1% 06.02.2025	1,150,000	400,000	1,550,000	-	-	0.00
PSP Swiss Property AG 1.65% 11.10.2032	-	750,000	-	750,000	735,375	0.05
PSP Swiss Property AG 1.7% 06.02.2030	-	1,000,000	-	1,000,000	989,000	0.06
PSP Swiss Property AG 1.8% 11.12.2026	-	1,350,000	-	1,350,000	1,352,025	0.09
PSP Swiss Property AG 2% 01.07.2026	2,000,000	-	-	2,000,000	2,008,000	0.13
PSP Swiss Property AG 2.25% 02.10.2028	-	2,100,000	200,000	1,900,000	1,928,500	0.12
Raiffeisen Schweiz Genossenschaft 0.125% 07.05.2024	600,000	-	600,000	-	-	0.00
Raiffeisen Schweiz Genossenschaft 0.1775% 15.01.2027	1,100,000	1,000,000	500,000	1,600,000	1,537,600	0.10
Raiffeisen Schweiz Genossenschaft 0.1825% 11.11.2025	2,100,000	-	2,100,000	-	-	0.00
Raiffeisen Schweiz Genossenschaft 0.3% 22.04.2025	3,605,000	-	3,605,000	-	-	0.00
Raiffeisen Schweiz Genossenschaft 0.405% 28.09.2029	1,400,000	700,000	-	2,100,000	1,939,350	0.12
Raiffeisen Schweiz Genossenschaft 0.5% 11.11.2028	1,300,000	-	-	1,300,000	1,222,000	0.08
Raiffeisen Schweiz Genossenschaft 0.57% 15.01.2031	2,600,000	-	-	2,600,000	2,356,900	0.15
Raiffeisen Schweiz Genossenschaft 0.75% 22.04.2031	540,000	-	-	540,000	502,740	0.03
Raiffeisen Schweiz Genossenschaft 1.5% 23.11.2034	2,000,000	-	-	2,000,000	1,851,000	0.12
Raiffeisen Schweiz Genossenschaft 2.1125% 28.09.2028	-	1,250,000	-	1,250,000	1,264,375	0.08
Raiffeisen Schweiz Genossenschaft 2.1175% 14.05.2032	-	700,000	-	700,000	699,300	0.04
Raiffeisen Schweiz Genossenschaft 2.625% 04.02.2026	995,000	-	-	995,000	1,007,935	0.06
Repower AG 2.55% 09.12.2024	1,700,000	-	1,700,000	-	-	0.00
Roche Kapitalmarkt AG 0.1% 23.09.2024	7,200,000	-	7,200,000	-	-	0.00
Roche Kapitalmarkt AG 0.25% 24.09.2025	5,370,000	500,000	1,000,000	4,870,000	4,790,132	0.31
Roche Kapitalmarkt AG 0.45% 23.03.2029	3,595,000	150,000	-	3,745,000	3,554,005	0.23
Roche Kapitalmarkt AG 0.5% 25.02.2027	8,575,000	1,000,000	500,000	9,075,000	8,820,900	0.57
Roche Kapitalmarkt AG 0.75% 24.09.2030	3,345,000	-	-	3,345,000	3,182,767	0.20
Roche Kapitalmarkt AG 0.75% 25.02.2031	6,405,000	1,000,000	900,000	6,505,000	6,160,235	0.40
Roche Kapitalmarkt AG 1% 25.02.2037	3,475,000	-	-	3,475,000	3,190,050	0.20
Roche Kapitalmarkt AG 1.5% 23.06.2026	4,140,000	1,050,000	1,050,000	4,140,000	4,135,860	0.27
Roche Kapitalmarkt AG 1.6% 15.09.2028	-	1,400,000	-	1,400,000	1,402,800	0.09
Roche Kapitalmarkt AG 1.75% 15.09.2033	-	2,100,000	-	2,100,000	2,119,950	0.14
Roche Kapitalmarkt AG 1.95% 15.09.2038	-	2,250,000	-	2,250,000	2,313,000	0.15
Roche Kapitalmarkt AG 2% 23.09.2032	3,400,000	850,000	-	4,250,000	4,375,375	0.28
Romande Energie Holding SA 2.625% 15.07.2037	900,000	100,000	-	1,000,000	1,087,500	0.07
Sandoz Group AG 2.125% 17.11.2026	-	5,300,000	800,000	4,500,000	4,531,500	0.29
Sandoz Group AG 2.6% 17.11.2031	-	4,450,000	1,000,000	3,450,000	3,539,700	0.23
See-Spital 1.25% 03.07.2026	1,295,000	-	1,295,000	-	-	0.00
Services Industriels de Geneve SIG 1.25% 30.06.2025	1,500,000	700,000	1,400,000	800,000	795,680	0.05
SFS Group AG 1% 06.06.2025	2,900,000	1,500,000	3,000,000	1,400,000	1,389,220	0.09
SFS Group AG 1.45% 08.06.2027	1,550,000	800,000	450,000	1,900,000	1,869,600	0.12
SGS SA 0.55% 03.03.2026	3,600,000	300,000	-	3,900,000	3,816,150	0.25
SGS SA 0.75% 29.10.2025	2,580,000	-	-	2,580,000	2,542,332	0.16
SGS SA 0.875% 08.05.2030	1,900,000	2,150,000	1,900,000	2,150,000	2,061,850	0.13
SGS SA 0.95% 06.11.2026	2,795,000	650,000	-	3,445,000	3,377,822	0.22



# 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 2024

Description	31 May 2023 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2024 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Bonds (continued)</b>						
<b>Switzerland (continued)</b>						
SGS SA 1.25% 05.09.2025	1,200,000	-	-	1,200,000	1,193,520	0.08
SGS SA 1.25% 27.10.2028	1,495,000	-	-	1,495,000	1,460,615	0.09
SGS SA 1.7% 05.09.2029	3,850,000	200,000	100,000	3,950,000	3,936,175	0.25
SGS SA 1.75% 27.02.2024	1,600,000	-	1,600,000	-	-	0.00
SGS SA 2% 17.11.2027	-	2,850,000	-	2,850,000	2,865,675	0.18
SGS SA 2.3% 17.11.2031	-	3,950,000	1,400,000	2,550,000	2,617,575	0.17
Siegfried Holding AG 0.2% 15.06.2026	1,945,000	500,000	-	2,445,000	2,364,315	0.15
Sika AG 0.6% 27.03.2026	880,000	350,000	-	1,230,000	1,206,630	0.08
Sika AG 0.625% 12.07.2024	2,675,000	-	2,675,000	-	-	0.00
Sika AG 1.125% 12.07.2028	1,145,000	650,000	100,000	1,695,000	1,657,710	0.11
Sika AG 1.65% 28.11.2029	-	170,000	-	170,000	170,170	0.01
Sika AG 1.875% 27.05.2033	-	1,685,000	-	1,685,000	1,683,315	0.11
Sika AG 1.9% 28.11.2025	2,450,000	-	-	2,450,000	2,455,880	0.16
Sika AG 2.125% 11.10.2024	1,300,000	-	1,300,000	-	-	0.00
Sika AG 2.25% 13.04.2026	1,300,000	1,650,000	500,000	2,450,000	2,468,375	0.16
Sika AG 2.25% 13.04.2029	2,800,000	500,000	1,050,000	2,250,000	2,292,750	0.15
Sika AG 2.35% 28.11.2028	3,450,000	600,000	400,000	3,650,000	3,730,300	0.24
SIX Group AG 0.125% 27.11.2026	1,890,000	150,000	50,000	1,990,000	1,912,390	0.12
SIX Group AG 0.2% 28.09.2029	4,050,000	100,000	-	4,150,000	3,803,475	0.24
Sonova Holding AG (Zero-Coupon) 11.10.2029	315,000	450,000	-	765,000	700,740	0.04
Sonova Holding AG 0.4% 11.10.2034	1,245,000	600,000	1,200,000	645,000	568,568	0.04
Sonova Holding AG 0.5% 06.10.2025	1,510,000	950,000	-	2,460,000	2,421,624	0.16
Sonova Holding AG 0.75% 06.10.2028	3,405,000	200,000	150,000	3,455,000	3,311,617	0.21
Sonova Holding AG 1.05% 19.02.2029	1,555,000	-	-	1,555,000	1,506,018	0.10
Sonova Holding AG 1.4% 19.02.2032	2,640,000	-	-	2,640,000	2,567,400	0.16
Sonova Holding AG 1.95% 12.12.2030	2,850,000	400,000	200,000	3,050,000	3,082,025	0.20
Spital Limmattal 0.55% 15.05.2025	200,000	-	200,000	-	-	0.00
St Galler Kantonalbank AG 1% 30.11.2027	595,000	300,000	-	895,000	865,018	0.06
St Galler Kantonalbank AG 2.4% 30.05.2034	-	300,000	-	300,000	301,350	0.02
Stadler Rail AG 0.375% 20.11.2026	2,645,000	900,000	300,000	3,245,000	3,139,537	0.20
Stiftung Kantonsspital Graubunden 0.15% 08.07.2030	1,080,000	650,000	-	1,730,000	1,543,160	0.10
Stiftung PWG zur Erhaltung von preisgünstigen Wohn- und Gewerberäumen der 1.55% 02.04.2032	-	1,300,000	-	1,300,000	1,294,800	0.08
Straumann Holding AG 0.55% 03.10.2025	2,185,000	500,000	1,000,000	1,685,000	1,657,366	0.11
Sulzer AG 0.8% 23.09.2025	3,480,000	500,000	1,100,000	2,880,000	2,839,104	0.18
Sulzer AG 0.875% 10.07.2026	715,000	200,000	-	915,000	896,700	0.06
Sulzer AG 0.875% 18.11.2027	1,425,000	-	-	1,425,000	1,374,413	0.09
Sulzer AG 1.6% 22.10.2024	1,795,000	-	1,795,000	-	-	0.00
Sulzer AG 3.35% 16.11.2026	3,250,000	700,000	1,500,000	2,450,000	2,507,575	0.16
Swiss Life Holding AG (Zero-Coupon) 06.06.2025	2,560,000	-	1,400,000	1,160,000	1,141,672	0.07
Swiss Life Holding AG 0.35% 06.03.2029	1,590,000	450,000	700,000	1,340,000	1,263,620	0.08
Swiss Life Holding AG 1.41% 26.04.2027	-	1,075,000	-	1,075,000	1,068,013	0.07
Swiss Life Holding AG 1.5025% 26.04.2030	-	1,975,000	-	1,975,000	1,948,337	0.13
Swiss Life Holding AG 1.6575% 26.04.2033	-	2,875,000	-	2,875,000	2,830,437	0.18
Swiss Life Holding AG 2.04% 26.01.2026	2,300,000	-	-	2,300,000	2,313,800	0.15
Swiss Life Holding AG 2.2588% 26.07.2028	2,400,000	400,000	250,000	2,550,000	2,598,450	0.17
Swiss Life Holding AG 2.61% 26.01.2032	2,100,000	400,000	100,000	2,400,000	2,535,600	0.16
Swiss Prime Site Finance AG 0.375% 11.02.2028	3,610,000	1,350,000	1,650,000	3,310,000	3,134,570	0.20
Swiss Prime Site Finance AG 0.375% 30.09.2031	1,850,000	750,000	400,000	2,200,000	1,955,800	0.13
Swiss Prime Site Finance AG 0.5% 03.11.2025	1,885,000	-	-	1,885,000	1,849,750	0.12
Swiss Prime Site Finance AG 0.65% 18.12.2029	3,440,000	-	400,000	3,040,000	2,842,400	0.18
Swiss Prime Site Finance AG 0.825% 11.05.2026	3,655,000	400,000	-	4,055,000	3,977,955	0.26
Swiss Prime Site Finance AG 1% 16.07.2024	1,500,000	-	1,500,000	-	-	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 2024

Description	31 May 2023 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2024 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Bonds (continued)</b>						
<b>Switzerland (continued)</b>						
Swiss Prime Site Finance AG 1.25% 02.04.2027	3,135,000	800,000	-	3,935,000	3,872,040	0.25
Swiss Prime Site Finance AG 1.8% 01.03.2030	-	2,300,000	-	2,300,000	2,274,700	0.15
Swiss Prime Site Finance AG 2% 10.12.2024	2,050,000	800,000	2,850,000	-	-	0.00
Swiss Prime Site Finance AG 2.2675% 18.09.2028	-	2,250,000	400,000	1,850,000	1,879,600	0.12
Swiss Reinsurance Co Ltd 0.75% 21.01.2027	2,705,000	100,000	-	2,805,000	2,750,302	0.18
Swiss Reinsurance Co Ltd 1% 17.09.2024	2,695,000	-	2,695,000	-	-	0.00
Swisscom AG (Zero-Coupon) 30.08.2044	2,025,000	-	300,000	1,725,000	1,164,375	0.07
Swisscom AG 0.125% 15.09.2032	3,000,000	600,000	100,000	3,500,000	3,108,000	0.20
Swisscom AG 0.13% 18.09.2031	1,360,000	400,000	800,000	960,000	858,720	0.06
Swisscom AG 0.245% 20.11.2034	875,000	-	-	875,000	752,063	0.05
Swisscom AG 0.25% 18.05.2033	1,040,000	-	-	1,040,000	915,720	0.06
Swisscom AG 0.375% 31.05.2027	3,610,000	300,000	600,000	3,310,000	3,189,185	0.20
Swisscom AG 0.375% 15.12.2027	1,855,000	100,000	-	1,955,000	1,860,182	0.12
Swisscom AG 0.375% 31.03.2028	1,715,000	550,000	-	2,265,000	2,158,545	0.14
Swisscom AG 0.5% 15.03.2029	2,570,000	50,000	400,000	2,220,000	2,100,120	0.13
Swisscom AG 0.75% 12.10.2028	1,200,000	250,000	-	1,450,000	1,386,200	0.09
Swisscom AG 0.75% 24.11.2033	1,720,000	-	-	1,720,000	1,554,880	0.10
Swisscom AG 1% 17.04.2035	3,175,000	-	-	3,175,000	2,924,175	0.19
Swisscom AG 1.5% 14.07.2026	2,145,000	200,000	-	2,345,000	2,330,930	0.15
Swisscom AG 1.5% 28.09.2029	1,610,000	450,000	-	2,060,000	2,034,250	0.13
Swisscom AG 1.65% 23.08.2030	-	3,050,000	-	3,050,000	3,040,850	0.20
Swisscom AG 1.75% 10.07.2024	4,975,000	4,975,000	9,950,000	-	-	0.00
Swisscom AG 1.8% 23.08.2034	-	4,200,000	-	4,200,000	4,181,100	0.27
Swisscom AG 1.875% 23.08.2030	1,450,000	100,000	-	1,550,000	1,556,200	0.10
Swisscom AG 2% 23.11.2039	-	3,200,000	-	3,200,000	3,200,000	0.21
Swissgrid AG (Zero-Coupon) 30.06.2026	960,000	900,000	200,000	1,660,000	1,604,390	0.10
Swissgrid AG (Zero-Coupon) 30.06.2028	1,800,000	-	-	1,800,000	1,682,100	0.11
Swissgrid AG 0.05% 30.06.2033	1,370,000	-	-	1,370,000	1,178,885	0.08
Swissgrid AG 0.05% 30.06.2050	1,005,000	100,000	-	1,105,000	729,300	0.05
Swissgrid AG 0.125% 30.06.2036	1,500,000	-	-	1,500,000	1,236,750	0.08
Swissgrid AG 0.15% 30.06.2034	1,165,000	-	-	1,165,000	997,823	0.06
Swissgrid AG 0.2% 30.06.2032	1,300,000	700,000	-	2,000,000	1,774,000	0.11
Swissgrid AG 0.2% 29.06.2040	1,105,000	400,000	400,000	1,105,000	841,458	0.05
Swissgrid AG 0.625% 25.02.2030	1,070,000	-	-	1,070,000	1,009,010	0.06
Swissgrid AG 1.1% 30.06.2027	2,000,000	-	-	2,000,000	1,966,000	0.13
Swissgrid AG 1.625% 30.01.2025	3,515,000	-	3,515,000	-	-	0.00
Swissgrid AG 1.9% 30.06.2026	-	3,275,000	700,000	2,575,000	2,587,875	0.17
Syngenta Finance AG 0.625% 30.08.2024	1,975,000	-	1,975,000	-	-	0.00
Syngenta Finance AG 0.7% 09.12.2026	3,995,000	-	50,000	3,945,000	3,818,760	0.25
Syngenta Finance AG 1.625% 01.11.2024	1,800,000	-	1,800,000	-	-	0.00
Syngenta Finance AG 2.125% 01.11.2029	-	500,000	-	500,000	502,500	0.03
Tecan Group AG 0.05% 06.10.2025	2,935,000	200,000	100,000	3,035,000	2,967,016	0.19
Temenos AG 1.5% 28.11.2025	-	350,000	-	350,000	341,005	0.02
Temenos AG 2.85% 11.10.2028	-	2,800,000	-	2,800,000	2,706,200	0.17
UBS AG 0.15% 29.06.2028	2,650,000	-	-	2,650,000	2,484,375	0.16
UBS AG 2.33% 14.11.2025	3,400,000	1,200,000	250,000	4,350,000	4,390,890	0.28
UBS AG 2.385% 09.05.2025	1,000,000	1,000,000	2,000,000	-	-	0.00
UBS AG 2.55% 09.05.2029	1,900,000	600,000	700,000	1,800,000	1,858,500	0.12
UBS AG 3.125% 12.11.2030	1,000,000	900,000	500,000	1,400,000	1,485,400	0.10
UBS Group AG 0.375% 24.08.2029	3,600,000	-	-	3,600,000	3,337,200	0.21
UBS Group AG 0.435% 09.11.2028	4,600,000	400,000	200,000	4,800,000	4,509,600	0.29
UBS Group AG 1.25% 23.02.2026	1,400,000	-	-	1,400,000	1,384,600	0.09
UBS Group AG 2.1125% 22.05.2030	-	2,000,000	-	2,000,000	1,989,000	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 2024

Description	31 May 2023 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2024 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Bonds (continued)</b>						
<b>Switzerland (continued)</b>						
Union Bancaire Privee UBP SA 0.2% 15.12.2026	3,850,000	1,050,000	1,400,000	3,500,000	3,351,250	0.22
Universitaets-Kinderspital Zuerich-Eleonorenstiftung 0.25% 28.07.2028	1,650,000	1,900,000	1,600,000	1,950,000	1,817,400	0.12
Universitaets-Kinderspital Zuerich-Eleonorenstiftung 0.75% 28.07.2036	1,290,000	-	100,000	1,190,000	1,013,285	0.06
Universitaetsspital Zuerich 0.55% 28.09.2028	720,000	1,000,000	300,000	1,420,000	1,339,770	0.09
Vaudoise Assurances Holding SA 2% 08.12.2027	1,350,000	900,000	400,000	1,850,000	1,862,950	0.12
Viseca Payment Services AG 1.65% 06.06.2028	-	500,000	-	500,000	496,760	0.03
Viseca Payment Services AG 2.25% 27.10.2026	-	2,500,000	-	2,500,000	2,522,500	0.16
WWZ AG 0.2% 29.09.2033	790,000	400,000	-	1,190,000	1,018,640	0.07
Zuercher Kantonalbank 2% 22.03.2030	-	700,000	-	700,000	704,200	0.05
Zuercher Kantonalbank 2.125% 22.03.2033	-	2,200,000	-	2,200,000	2,233,000	0.14
Zuercher Kantonalbank 2.625% 01.11.2030	-	1,500,000	-	1,500,000	1,555,500	0.10
Zuercher Kantonalbank 2.75% 19.04.2028	4,000,000	900,000	200,000	4,700,000	4,819,850	0.31
Zug Estates Holding AG 0.1% 02.10.2025	700,000	-	-	700,000	681,590	0.04
Zug Estates Holding AG 0.75% 17.04.2029	1,300,000	300,000	150,000	1,450,000	1,356,475	0.09
Zurich Insurance Co Ltd (Zero-Coupon) 26.08.2031	2,115,000	-	-	2,115,000	1,873,890	0.12
Zurich Insurance Co Ltd 0.1% 27.08.2032	2,390,000	-	-	2,390,000	2,092,445	0.13
Zurich Insurance Co Ltd 0.5% 18.12.2024	3,145,000	-	3,145,000	-	-	0.00
Zurich Insurance Co Ltd 0.75% 22.10.2027	2,035,000	50,000	50,000	2,035,000	1,994,300	0.13
Zurich Insurance Co Ltd 1% 30.10.2028	2,350,000	-	-	2,350,000	2,284,200	0.15
Zurich Insurance Co Ltd 1.125% 04.07.2029	3,705,000	1,900,000	1,200,000	4,405,000	4,283,862	0.28
Zurich Insurance Co Ltd 1.5% 22.07.2026	1,840,000	100,000	100,000	1,840,000	1,838,160	0.12
					<b>862,811,107</b>	<b>55.46</b>
<b>Spain</b>						
Banco Bilbao Vizcaya Argentaria SA 0.125% 27.08.2026	2,000,000	-	200,000	1,800,000	1,730,700	0.11
Banco Bilbao Vizcaya Argentaria SA 2.4075% 28.11.2025	2,600,000	-	100,000	2,500,000	2,525,250	0.16
Banco Bilbao Vizcaya Argentaria SA 2.77% 28.11.2028	1,900,000	1,100,000	700,000	2,300,000	2,382,800	0.15
Banco Santander SA 0.2% 19.11.2027	1,955,000	-	-	1,955,000	1,847,475	0.12
Banco Santander SA 0.31% 09.06.2028	5,250,000	-	400,000	4,850,000	4,568,700	0.29
Banco Santander SA 1% 10.12.2024	1,700,000	1,595,000	3,295,000	-	-	0.00
Banco Santander SA 1.125% 20.07.2027	1,660,000	350,000	-	2,010,000	1,966,785	0.13
Banco Santander SA 1.3275% 10.06.2025	1,800,000	200,000	1,000,000	1,000,000	996,200	0.07
Banco Santander SA 2.24% 16.02.2032	-	4,000,000	200,000	3,800,000	3,868,400	0.25
Banco Santander SA 2.2475% 30.01.2026	2,350,000	300,000	-	2,650,000	2,669,875	0.17
Banco Santander SA 2.395% 16.02.2029	-	4,600,000	300,000	4,300,000	4,353,750	0.28
CaixaBank SA 0.477% 01.07.2027	2,400,000	-	-	2,400,000	2,290,800	0.15
CaixaBank SA 2.175% 19.03.2030	-	3,200,000	600,000	2,600,000	2,600,000	0.17
Cellnex Finance Co SA 0.935% 26.03.2026	1,875,000	50,000	-	1,925,000	1,887,462	0.12
Cellnex Telecom SA 0.775% 18.02.2027	2,090,000	500,000	600,000	1,990,000	1,923,335	0.12
Cellnex Telecom SA 1.1175% 17.07.2025	660,000	-	660,000	-	-	0.00
Santander Consumer Finance SA 0.15% 10.12.2024	1,950,000	-	1,950,000	-	-	0.00
Santander Consumer Finance SA 2.7325% 04.07.2025	-	2,300,000	-	2,300,000	2,324,150	0.15
Santander Consumer Finance SA 2.9325% 04.07.2028	-	2,150,000	700,000	1,450,000	1,500,750	0.10
					<b>39,436,432</b>	<b>2.54</b>
<b>South Korea</b>						
Hyundai Capital Services Inc 0.26% 11.02.2025	3,430,000	-	3,430,000	-	-	0.00
Hyundai Capital Services Inc 1.158% 14.06.2024	140,000	-	140,000	-	-	0.00
Hyundai Capital Services Inc 1.878% 14.06.2027	1,325,000	150,000	100,000	1,375,000	1,372,250	0.09
Hyundai Capital Services Inc 2.7475% 11.05.2026	1,300,000	500,000	-	1,800,000	1,824,300	0.12
Hyundai Capital Services Inc 3.0325% 01.02.2028	1,300,000	950,000	1,300,000	950,000	978,975	0.06
Korea Expressway Corp 0.25% 07.06.2024	2,230,000	-	2,230,000	-	-	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 2024

Description	31 May 2023 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2024 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Bonds (continued)</b>						
<b>South Korea (continued)</b>						
Korea Hydro & Nuclear Power Co Ltd (Zero-Coupon) 19.07.2024	2,100,000	-	2,100,000	-	-	0.00
Korea Hydro & Nuclear Power Co Ltd 0.05% 19.07.2027	1,135,000	50,000	-	1,185,000	1,116,862	0.07
Korea National Oil Corp (Zero-Coupon) 04.10.2024	2,840,000	-	2,840,000	-	-	0.00
Korea National Oil Corp 0.2625% 30.07.2027	2,135,000	250,000	-	2,385,000	2,277,675	0.15
Korea National Oil Corp 0.875% 21.04.2025	2,080,000	-	2,080,000	-	-	0.00
Korea National Oil Corp 2.15% 19.12.2024	1,200,000	-	1,200,000	-	-	0.00
Korea Railroad Corp (Zero-Coupon) 19.11.2024	1,640,000	1,490,000	3,130,000	-	-	0.00
Korea Railroad Corp (Zero-Coupon) 13.06.2025	1,500,000	100,000	1,000,000	600,000	589,680	0.04
Korea Railroad Corp 2.0275% 14.11.2025	-	2,500,000	-	2,500,000	2,509,750	0.16
Korea Water Resources Corp 2.1725% 18.09.2025	-	2,150,000	-	2,150,000	2,160,320	0.14
					<b>12,829,812</b>	<b>0.83</b>
<b>United Arab Emirates</b>						
Abu Dhabi Commercial Bank PJSC 2.0125% 22.02.2030	-	1,100,000	-	1,100,000	1,096,700	0.07
First Abu Dhabi Bank PJSC 0.068% 31.03.2027	2,185,000	100,000	50,000	2,235,000	2,122,133	0.14
First Abu Dhabi Bank PJSC 0.07% 18.10.2027	1,660,000	400,000	150,000	1,910,000	1,792,535	0.12
First Abu Dhabi Bank PJSC 0.1475% 17.11.2026	1,845,000	350,000	-	2,195,000	2,102,810	0.13
First Abu Dhabi Bank PJSC 0.205% 04.12.2025	1,800,000	-	50,000	1,750,000	1,704,500	0.11
First Abu Dhabi Bank PJSC 0.401% 02.10.2024	2,085,000	-	2,085,000	-	-	0.00
First Abu Dhabi Bank PJSC 1.0625% 14.04.2026	1,915,000	400,000	200,000	2,115,000	2,081,160	0.13
					<b>10,899,838</b>	<b>0.70</b>
<b>United States</b>						
Apple Inc 0.375% 25.11.2024	8,720,000	-	8,720,000	-	-	0.00
Apple Inc 0.75% 25.02.2030	3,750,000	900,000	400,000	4,250,000	4,088,500	0.26
AT&T Inc 1.375% 04.12.2024	4,250,000	-	4,250,000	-	-	0.00
AT&T Inc 1.875% 04.12.2030	1,260,000	100,000	-	1,360,000	1,381,760	0.09
Bank of America Corp 0.2525% 12.06.2026	4,100,000	-	-	4,100,000	3,993,400	0.26
Bank of America Corp 0.4225% 23.11.2029	4,265,000	500,000	1,100,000	3,665,000	3,401,120	0.22
Citigroup Inc 0.25% 30.08.2029	2,420,000	1,200,000	900,000	2,720,000	2,499,680	0.16
Citigroup Inc 0.5% 22.11.2024	2,695,000	-	2,695,000	-	-	0.00
Citigroup Inc 0.5% 01.11.2028	2,855,000	1,400,000	500,000	3,755,000	3,540,965	0.23
Citigroup Inc 0.75% 02.04.2026	3,180,000	-	-	3,180,000	3,122,760	0.20
Coca-Cola Co 1% 02.10.2028	5,600,000	1,900,000	1,400,000	6,100,000	5,990,200	0.39
Eli Lilly and Co 0.45% 24.05.2028	4,295,000	1,200,000	1,200,000	4,295,000	4,131,790	0.27
Equinix Europe 1 Financing Corp LLC 2.875% 12.09.2028	-	4,300,000	900,000	3,400,000	3,495,200	0.22
Goldman Sachs Group Inc 0.4% 11.05.2028	5,045,000	450,000	900,000	4,595,000	4,360,655	0.28
Goldman Sachs Group Inc 0.5% 04.12.2024	2,980,000	-	2,980,000	-	-	0.00
Goldman Sachs Group Inc 1% 24.11.2025	2,890,000	800,000	-	3,690,000	3,649,410	0.23
JPMorgan Chase & Co 0.45% 11.11.2026	2,035,000	600,000	600,000	2,035,000	1,974,967	0.13
McDonald's Corp 0.17% 04.10.2024	3,885,000	-	3,885,000	-	-	0.00
Mondelez International Inc 0.617% 30.09.2024	2,115,000	-	2,115,000	-	-	0.00
Mondelez International Inc 1.125% 30.12.2025	1,635,000	1,900,000	1,100,000	2,435,000	2,410,650	0.15
Nestle Holdings Inc 0.25% 04.10.2027	5,070,000	800,000	200,000	5,670,000	5,434,695	0.35
Nestle Holdings Inc 0.55% 04.10.2032	1,675,000	300,000	300,000	1,675,000	1,551,050	0.10
Thermo Fisher Scientific Inc 1.6525% 07.03.2028	-	3,200,000	-	3,200,000	3,195,200	0.21
Thermo Fisher Scientific Inc 1.8401% 08.03.2032	-	4,400,000	-	4,400,000	4,406,600	0.28
Thermo Fisher Scientific Inc 2.0375% 07.03.2036	-	3,400,000	-	3,400,000	3,439,100	0.22
Verizon Communications Inc 0.1925% 24.03.2028	4,240,000	500,000	700,000	4,040,000	3,803,660	0.24
Verizon Communications Inc 0.555% 24.03.2031	2,850,000	1,500,000	1,100,000	3,250,000	2,973,750	0.19
Verizon Communications Inc 1% 30.11.2027	4,040,000	1,100,000	750,000	4,390,000	4,280,250	0.28
Wells Fargo & Co 0.75% 27.05.2025	1,015,000	-	1,015,000	-	-	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 2024

Description	31 May 2023 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	31 May 2024 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Bonds (continued)</b>						
<b>United States (continued)</b>						
Wells Fargo & Co 1.125% 26.05.2028	1,355,000	-	-	1,355,000	1,317,060	0.08
Wells Fargo & Co 1.25% 03.09.2024	1,800,000	-	1,800,000	-	-	0.00
					<b>78,442,422</b>	<b>5.04</b>
<b>United Kingdom</b>						
Barclays Plc 0.315% 04.06.2027	3,000,000	-	-	3,000,000	2,862,000	0.18
BAT International Finance Plc 1.375% 08.09.2026	2,940,000	800,000	900,000	2,840,000	2,818,700	0.18
HSBC Holdings Plc 0.32% 03.11.2027	3,200,000	-	-	3,200,000	3,043,200	0.20
HSBC Holdings Plc 0.8125% 03.11.2031	2,800,000	400,000	400,000	2,800,000	2,532,600	0.16
HSBC Holdings Plc 1.805% 01.06.2026	1,600,000	1,200,000	1,200,000	1,600,000	1,594,400	0.10
Itau BBA International Plc 0.56% 17.02.2025	1,400,000	300,000	1,700,000	-	-	0.00
Lloyds Banking Group Plc 0.6025% 09.02.2029	1,800,000	400,000	-	2,200,000	2,050,400	0.13
Lloyds Banking Group Plc 1% 04.03.2025	3,800,000	-	3,800,000	-	-	0.00
Lloyds Banking Group Plc 2.745% 02.02.2027	2,000,000	-	-	2,000,000	2,016,000	0.13
Nationwide Building Society 1.915% 08.09.2028	3,500,000	-	-	3,500,000	3,498,250	0.23
Nationwide Building Society 2.97% 08.09.2027	-	2,600,000	400,000	2,200,000	2,242,900	0.14
NatWest Markets Plc 0.8975% 04.04.2025	3,200,000	-	3,200,000	-	-	0.00
NatWest Markets Plc 2.7825% 06.12.2027	2,600,000	-	-	2,600,000	2,668,900	0.17
NatWest Markets Plc 2.8575% 06.06.2028	1,400,000	2,200,000	1,200,000	2,400,000	2,482,800	0.16
Vodafone Group Plc 0.375% 03.12.2024	4,105,000	-	4,105,000	-	-	0.00
Vodafone Group Plc 0.5% 19.09.2031	1,475,000	100,000	100,000	1,475,000	1,351,100	0.09
Vodafone Group Plc 0.625% 15.03.2027	1,945,000	450,000	200,000	2,195,000	2,130,247	0.14
					<b>31,291,497</b>	<b>2.01</b>
<b>Total bonds</b>					<b>1,516,026,336</b>	<b>97.44</b>
<b>Total securities traded on an official stock exchange</b>					<b>1,516,026,336</b>	<b>97.44</b>
<b>Total securities</b>					<b>1,516,026,336</b>	<b>97.44</b>
<b>Total investments</b>					<b>1,516,026,336</b>	<b>97.44</b>
Sight deposits					2,173,430	0.14
Other assets					37,640,253	2.42
<b>Total sub-fund assets</b>					<b>1,555,840,019</b>	<b>100.00</b>
Other liabilities					(25,062,067)	(1.61)
<b>Net sub-fund assets</b>					<b>1,530,777,952</b>	<b>98.39</b>

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

## iSHARES ETF (CH)

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