

# **Interim report and unaudited 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 interim report and unaudited financial statements (the "Interim Report") may be translated into other languages. Any such translations shall only contain the same information and have the same meaning as the German language Interim Report. To the extent that if there is any inconsistency between the German language Interim Report and the Interim Report in another language, the German language Interim Report 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 Interim Report in a language other than German, the language of the Interim Report on which such action is based shall prevail. Any disputes as to the terms of the Interim Report, regardless of the language of the Interim Report, shall be governed by and construed in accordance with the laws of Switzerland.

# iSHARES ETF (CH)

## GENERAL INFORMATION

### Fund Management Company

BlackRock Asset Management Schweiz AG  
Bahnhofstrasse 39  
CH-8001 Zurich

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

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

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

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

### Executive Committee

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

### Custodian Bank

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

### Paying Agent (Switzerland)

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

### Paying Agent and Representative (Liechtenstein)

LGT Bank AG  
Herrengasse 12  
FL-9490 Vaduz

### Auditor

Deloitte AG  
Pfingstweidstrasse 11  
CH-8005 Zurich

### Fund Administrator

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

# iSHARES ETF (CH)

## GENERAL INFORMATION (continued)

### General Information

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

### Equity Index Exchange Traded Funds

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

### Bond Index Exchange Traded Funds

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

### Delegation and Sub-delegation of Investment Decisions

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

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

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

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

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

### Delegation of Other Specific Tasks

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

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

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

These securities are in no way supported, ceded, sold or advertised by SIX Swiss Exchange Ltd and SIX Swiss Exchange Ltd is in no way (either expressly or implicitly) liable for the results that may be achieved through the use of the Swiss Leaders Index (SLI®), Swiss Market Index (SMI®), SMI MID Index (SMIM®), and Swiss Bond Index Domestic Government (SBI® Domestic Government), SBI® Corporate Total Return, Swiss Performance Index (SPI®) and SPI® Select Dividend 20 Index (the "Indices"), and/or for the level of the indices at a given time on a given date. SIX Swiss Exchange Ltd is not liable for any errors in the indices arising from negligent or other action, nor is SIX Swiss Exchange Ltd obliged to draw attention to such errors.

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# 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 1-3 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.

### Tracking error

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.

Cash management, efficient portfolio management techniques including securities lending and transaction costs from rebalancing can have an impact on tracking error as well as the return differential between a sub-fund and its benchmark index. Importantly, these impacts can be either positive or negative depending on the underlying circumstances.

In addition to the above, the sub-funds may also have a tracking error due to withholding tax suffered by the sub-funds on any income received from its investments. The level and quantum of tracking error arising due to withholding taxes depends on various factors such as any reclaims filed on behalf of the sub-funds with various tax authorities, any benefits obtained by the sub-funds under a tax treaty or any securities lending, activities carried out by the sub-funds.

The following table shows the actual realised tracking error of the sub-funds as at 30 November 2021. The realised tracking error is annualised and calculated using data from the preceding 36 month observation period.

Sub-fund	Unit Class	Maximum %	Minimum %	Average %	30 November 2021 %
iShares SLI® ETF (CH)	A	0.03	0.03	0.03	0.03
iShares SMI® ETF (CH)	A	0.02	0.02	0.02	0.02
iShares SMIM® ETF (CH)	A	0.04	0.04	0.04	0.04
iShares Swiss Dividend ETF (CH)	A	0.12	0.12	0.12	0.12
iShares Core SPI® ETF (CH)	A	0.03	0.03	0.03	0.03
iShares Swiss Domestic Government Bond 1-3 ETF (CH)	A	0.05	0.05	0.05	0.05
iShares Swiss Domestic Government Bond 3-7 ETF (CH)	A	0.03	0.03	0.03	0.03
iShares Swiss Domestic Government Bond 7-15 ETF (CH)	A	0.04	0.04	0.04	0.04
iShares Core CHF Corporate Bond ETF (CH)	A	0.07	0.07	0.07	0.07

# iSHARES ETF (CH)

## PERFORMANCE

### Sub-fund performance with benchmark

Sub-fund	Unit Class	Currency	Inception Date	1 January 2021 - 30 November 2021		1 June 2021 - 30 November 2021		1 June 2020 - 30 November 2020	
				Fund %	Benchmark %	Fund %	Benchmark %	Fund %	Benchmark %
iShares SLI® ETF (CH)	A	CHF	Jun-07	19.21	19.61	5.52	5.71	13.25	13.42
iShares SMI® ETF (CH)	A	CHF	Oct-99	16.48	16.86	6.93	7.11	6.61	6.77
iShares SMIM® ETF (CH)	A	CHF	Dec-04	15.16	15.63	(0.27)	(0.04)	13.42	13.64
iShares Swiss Dividend ETF (CH)	A	CHF	Apr-14	16.68	16.88	3.99	4.07	12.44	12.41
iShares Core SPI® ETF (CH)	A	CHF	Apr-14	16.44	16.55	5.84	5.89	6.14	6.18
iShares Swiss Domestic Government Bond 1-3 ETF (CH)	A	CHF	Jul-09	(0.96)	(0.80)	(0.52)	(0.46)	(0.23)	(0.14)
iShares Swiss Domestic Government Bond 3-7 ETF (CH)	A	CHF	Nov-03	(1.52)	(1.38)	(0.21)	(0.13)	0.12	0.23
iShares Swiss Domestic Government Bond 7-15 ETF (CH)	A	CHF	Nov-03	(2.32)	(2.16)	1.24	1.28	0.15	0.23
iShares Core CHF Corporate Bond ETF (CH)	A	CHF	Jan-14	(0.12)	0.00	(0.02)	0.04	2.06	2.15

Sub-fund	Unit Class	Currency	Inception Date	1 January 2020 - 31 December 2020		1 January 2019- 31 December 2019		1 January 2018- 31 December 2018	
				Fund %	Benchmark %	Fund %	Benchmark %	Fund %	Benchmark %
iShares SLI® ETF (CH)	A	CHF	Jun-07	6.20	6.62	29.60	30.05	(12.18)	(11.87)
iShares SMI® ETF (CH)	A	CHF	Oct-99	4.01	4.35	29.70	30.16	(7.38)	(7.04)
iShares SMIM® ETF (CH)	A	CHF	Dec-04	5.21	5.72	34.40	35.00	(17.53)	(17.14)
iShares Swiss Dividend ETF (CH)	A	CHF	Apr-14	4.08	4.26	33.65	34.03	(4.43)	(4.24)
iShares Core SPI® ETF (CH)	A	CHF	Apr-14	3.71	3.82	30.48	30.59	(8.66)	(8.57)
iShares Swiss Domestic Government Bond 1-3 ETF (CH)	A	CHF	Jul-09	(0.85)	(0.71)	(1.18)	(1.01)	(0.85)	(0.72)
iShares Swiss Domestic Government Bond 3-7 ETF (CH)	A	CHF	Nov-03	(0.45)	(0.28)	(0.54)	(0.39)	0.12	0.34

## iSHARES ETF (CH)

### PERFORMANCE (continued)

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

Sub-fund	Unit Class	Currency	Inception Date	1 January 2020 - 31 December 2020		1 January 2019- 31 December 2019		1 January 2018- 31 December 2018	
				Fund %	Benchmark %	Fund %	Benchmark %	Fund %	Benchmark %
iShares Swiss Domestic Government Bond 7-15 ETF (CH)	A	CHF	Nov-03	0.57	0.71	2.60	2.77	1.00	1.26
iShares Core CHF Corporate Bond ETF (CH)	A	CHF	Jan-14	0.29	0.40	2.69	2.73	(0.47)	(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 1-3 ETF (CH)	Swiss Bond Index Domestic Government 1-3
iShares Swiss Domestic Government Bond 3-7 ETF (CH)	Swiss Bond Index Domestic Government 3-7
iShares Swiss Domestic Government Bond 7-15 ETF (CH)	Swiss Bond Index Domestic Government 7-15
iShares Core CHF Corporate Bond ETF (CH)	SBI® Corporate Total Return

# iSHARES ETF (CH)

## STATEMENT OF NET ASSETS

As at 30 November 2021 and 31 May 2021

	iShares SLI® ETF (CH)		iShares SMI® ETF (CH)		iShares SMIM® ETF (CH)	
	30 November 2021 CHF	31 May 2021 CHF	30 November 2021 CHF	31 May 2021 CHF	30 November 2021 CHF	31 May 2021 CHF
Due from banks, including fiduciary deposits with third-party banks, broken down into:						
- Sight deposits	829,753	2,131,791	2,470,245	5,476,848	1,083,100	2,280,189
Securities, including those on loan and under repurchase agreements, broken down into:						
- Shares and other equity securities and rights	490,272,795	418,073,084	2,040,618,070	2,011,086,753	1,317,688,337	1,391,387,043
Derivative financial instruments	9,784	215,178	80,831	925,075	8,510	386,441
Other assets	203,051	3,398,198	16,737,546	19,110,658	52,364,495	7,451,911
<b>Total sub-fund assets, less</b>	<b>491,315,383</b>	<b>423,818,251</b>	<b>2,059,906,692</b>	<b>2,036,599,334</b>	<b>1,371,144,442</b>	<b>1,401,505,584</b>
Other liabilities	145,394	124,225	16,460,346	597,742	52,322,633	515,721
<b>Net sub-fund assets</b>	<b>491,169,989</b>	<b>423,694,026</b>	<b>2,043,446,346</b>	<b>2,036,001,592</b>	<b>1,318,821,809</b>	<b>1,400,989,863</b>

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# iSHARES ETF (CH)

STATEMENT OF NET ASSETS (continued)  
As at 30 November 2021 and 31 May 2021

	iShares Swiss Dividend ETF (CH)		iShares Core SPI® ETF (CH)		iShares Swiss Domestic Government Bond 1-3 ETF (CH)	
	30 November 2021 CHF	31 May 2021 CHF	30 November 2021 CHF	31 May 2021 CHF	30 November 2021 CHF	31 May 2021 CHF
Due from banks, including fiduciary deposits with third-party banks, broken down into:						
- Sight deposits	2,099,967	4,634,246	362,952	4,221,174	72,660	51,549
Securities, including those on loan and under repurchase agreements, broken down into:						
- Shares and other equity securities and rights	1,407,569,628	1,152,076,543	2,433,502,720	2,121,091,614	-	-
- Bonds, convertible bonds, warrant bonds and other debt securities and rights	-	-	-	-	59,103,859	56,662,803
Derivative financial instruments	26,400	715,749	37,408	520,002	-	-
Other assets	3,967,790	12,675,938	753,883	17,578,905	1,186,557	26,394,782
<b>Total sub-fund assets, less</b>	<b>1,413,663,785</b>	<b>1,170,102,476</b>	<b>2,434,656,963</b>	<b>2,143,411,695</b>	<b>60,363,076</b>	<b>83,109,134</b>
Other liabilities	4,047,044	147,679	205,450	182,851	7,492	25,112,166
<b>Net sub-fund assets</b>	<b>1,409,616,741</b>	<b>1,169,954,797</b>	<b>2,434,451,513</b>	<b>2,143,228,844</b>	<b>60,355,584</b>	<b>57,996,968</b>

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# iSHARES ETF (CH)

STATEMENT OF NET ASSETS (continued)  
As at 30 November 2021 and 31 May 2021

	iShares Swiss Domestic Government Bond 3-7 ETF (CH)		iShares Swiss Domestic Government Bond 7-15 ETF (CH)		iShares Core CHF Corporate Bond ETF (CH)	
	30 November 2021 CHF	31 May 2021 CHF	30 November 2021 CHF	31 May 2021 CHF	30 November 2021 CHF	31 May 2021 CHF
Due from banks, including fiduciary deposits with third-party banks, broken down into:						
- Sight deposits	125,104	200,491	250,019	174,629	4,825,660	511,687
Securities, including those on loan and under repurchase agreements, broken down into:						
- Bonds, convertible bonds, warrant bonds and other debt securities and rights	126,968,559	106,070,651	208,588,518	181,951,006	1,694,835,720	1,519,070,608
Other assets	1,913,702	1,364,603	2,809,600	2,265,862	21,351,164	22,776,125
<b>Total sub-fund assets, less</b>	<b>129,007,365</b>	<b>107,635,745</b>	<b>211,648,137</b>	<b>184,391,497</b>	<b>1,721,012,544</b>	<b>1,542,358,420</b>
Other liabilities	15,872	144,810	1,119,934	436,961	18,688,709	17,708,222
<b>Net sub-fund assets</b>	<b>128,991,493</b>	<b>107,490,935</b>	<b>210,528,203</b>	<b>183,954,536</b>	<b>1,702,323,835</b>	<b>1,524,650,198</b>

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# iSHARES ETF (CH)

## CHANGES IN THE FUND'S NET ASSETS

For the financial period ended 30 November 2021 and 31 May 2021

	iShares SLI® ETF (CH)		iShares SMI® ETF (CH)		iShares SMIM® ETF (CH)	
	30 November 2021 CHF	31 May 2021 CHF	30 November 2021 CHF	31 May 2021 CHF	30 November 2021 CHF	31 May 2021 CHF
<b>Sub-fund's net assets at the beginning of the financial period</b>	423,694,026	359,294,655	2,036,001,592	1,917,847,745	1,400,989,863	1,098,502,518
Return of capital distribution	(1,786,590)	(1,129,119)	(4,308,080)	(4,782,580)	(8,610,081)	(3,639,996)
Ordinary distribution/ Applied income tax on accumulation	(1,027,289)	-	(2,651,126)	(3,678,908)	(1,786,998)	(1,902,725)
Interim distributions	-	(7,444,503)	-	(44,414,736)	-	(14,095,302)
Issue of units	46,517,822	8,702,973	45,905,332	92,352,120	8,665,600	31,705,455
Redemption of units	-	(38,245,062)	(172,258,355)	(262,263,822)	(78,740,653)	(79,952,086)
Total net income	23,772,020	102,515,082	140,756,983	340,941,773	(1,695,922)	370,371,999
<b>Sub-fund's net assets at the end of the financial period</b>	<b>491,169,989</b>	<b>423,694,026</b>	<b>2,043,446,346</b>	<b>2,036,001,592</b>	<b>1,318,821,809</b>	<b>1,400,989,863</b>

	iShares Swiss Dividend ETF (CH)		iShares Core SPI® ETF (CH)		iShares Swiss Domestic Government Bond 1-3 ETF (CH)	
	30 November 2021 CHF	31 May 2021 CHF	30 November 2021 CHF	31 May 2021 CHF	30 November 2021 CHF	31 May 2021 CHF
<b>Sub-fund's net assets at the beginning of the financial period</b>	1,169,954,797	726,244,833	2,143,228,844	1,554,211,135	57,996,968	67,074,387
Return of capital distribution	(495,000)	(3,795,000)	(5,319,000)	(3,295,500)	-	-
Ordinary distribution/ Applied income tax on accumulation	(3,135,000)	(1,897,500)	-	(4,563,000)	(816,000)	(646,000)
Interim distributions	-	(32,263,500)	-	(48,537,000)	-	(822,500)
Issue of units	208,440,135	296,443,213	225,972,292	450,861,593	8,594,371	8,891,035
Redemption of units	(7,901,224)	(56,552,364)	(56,998,999)	(140,235,902)	(5,134,274)	(16,012,342)
Total net income	42,753,033	241,775,115	127,568,376	334,787,518	(285,481)	(487,612)
<b>Sub-fund's net assets at the end of the financial period</b>	<b>1,409,616,741</b>	<b>1,169,954,797</b>	<b>2,434,451,513</b>	<b>2,143,228,844</b>	<b>60,355,584</b>	<b>57,996,968</b>

# iSHARES ETF (CH)

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

For the financial period ended 30 November 2021 and 31 May 2021

	iShares Swiss Domestic Government Bond 3-7 ETF (CH)		iShares Swiss Domestic Government Bond 7-15 ETF (CH)		iShares Core CHF Corporate Bond ETF (CH)	
	30 November 2021 CHF	31 May 2021 CHF	30 November 2021 CHF	31 May 2021 CHF	30 November 2021 CHF	31 May 2021 CHF
<b>Sub-fund's net assets at the beginning of the financial period</b>	107,490,935	125,145,031	183,954,536	195,991,480	1,524,650,198	1,311,397,398
Ordinary distribution/ Applied income tax on accumulation	(821,500)	(855,000)	(1,312,000)	(1,749,000)	(4,801,790)	(4,938,318)
Interim distributions	-	(756,000)	-	(1,395,000)	-	(5,188,218)
Issue of units	28,455,480	18,828,922	31,418,887	49,397,885	182,929,730	289,627,008
Redemption of units	(6,111,940)	(33,434,473)	(5,669,021)	(52,446,647)	-	(99,376,800)
Total net income	(21,482)	(1,437,545)	2,135,801	(5,844,182)	(454,303)	33,129,128
<b>Sub-fund's net assets at the end of the financial period</b>	<b>128,991,493</b>	<b>107,490,935</b>	<b>210,528,203</b>	<b>183,954,536</b>	<b>1,702,323,835</b>	<b>1,524,650,198</b>

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# iSHARES ETF (CH)

## CHANGES IN NUMBER OF UNITS OUTSTANDING

For the financial period ended 30 November 2021 and 31 May 2021

	iShares SLI® ETF (CH) Unit Class - A		iShares SMI® ETF (CH) Unit Class - A		iShares SMIM® ETF (CH) Unit Class - A	
	30 November 2021	31 May 2021	30 November 2021	31 May 2021	30 November 2021	31 May 2021
	No. of Units	No. of Units	No. of Units	No. of Units	No. of Units	No. of Units
Number at the beginning of the reporting period	2,133,238	2,308,238	17,194,538	18,719,538	4,061,359	4,236,359
Number of units issued	225,000	50,000	375,000	850,000	25,000	100,000
Number of units redeemed	-	(225,000)	(1,375,000)	(2,375,000)	(225,000)	(275,000)
<b>Number at the end of the reporting period</b>	<b>2,358,238</b>	<b>2,133,238</b>	<b>16,194,538</b>	<b>17,194,538</b>	<b>3,861,359</b>	<b>4,061,359</b>

	iShares Swiss Dividend ETF (CH) Unit Class - A		iShares Core SPI® ETF (CH) Unit Class - A		iShares Swiss Domestic Government Bond 1-3 ETF (CH) Unit Class - A	
	30 November 2021	31 May 2021	30 November 2021	31 May 2021	30 November 2021	31 May 2021
	No. of Units	No. of Units	No. of Units	No. of Units	No. of Units	No. of Units
Number at the beginning of the reporting period	7,875,000	6,100,000	14,850,000	12,525,000	825,000	925,000
Number of units issued	1,325,000	2,200,000	1,500,000	3,375,000	125,000	125,000
Number of units redeemed	(50,000)	(425,000)	(375,000)	(1,050,000)	(75,000)	(225,000)
<b>Number at the end of the reporting period</b>	<b>9,150,000</b>	<b>7,875,000</b>	<b>15,975,000</b>	<b>14,850,000</b>	<b>875,000</b>	<b>825,000</b>

	iShares Swiss Domestic Government Bond 3-7 ETF (CH) Unit Class - A		iShares Swiss Domestic Government Bond 7-15 ETF (CH) Unit Class - A		iShares Core CHF Corporate Bond ETF (CH) Unit Class - A	
	30 November 2021	31 May 2021	30 November 2021	31 May 2021	30 November 2021	31 May 2021
	No. of Units	No. of Units	No. of Units	No. of Units	No. of Units	No. of Units
Number at the beginning of the reporting period	1,300,000	1,475,000	1,625,000	1,650,000	15,290,966	13,364,466
Number of units issued	350,000	225,000	275,000	425,000	1,836,000	2,926,500
Number of units redeemed	(75,000)	(400,000)	(50,000)	(450,000)	-	(1,000,000)
<b>Number at the end of the reporting period</b>	<b>1,575,000</b>	<b>1,300,000</b>	<b>1,850,000</b>	<b>1,625,000</b>	<b>17,126,966</b>	<b>15,290,966</b>

# iSHARES ETF (CH)

## NET ASSETS ATTRIBUTABLE TO REDEEMABLE UNITHOLDERS

For the financial period ended 30 November 2021

	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 1-3 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 30 November 2021	491,169,989	2,043,446,346	1,318,821,809	1,409,616,741	2,434,451,513	60,355,584
As at 31 May 2021	423,694,026	2,036,001,592	1,400,989,863	1,169,954,797	2,143,228,844	57,996,968
As at 31 May 2020	359,294,655	1,917,847,745	1,098,502,518	726,244,833	1,554,211,135	67,074,387
<b>Units in Issue</b>	<b>No. of Units</b>	<b>No. of Units</b>	<b>No. of Units</b>	<b>No. of Units</b>	<b>No. of Units</b>	<b>No. of Units</b>
As at 30 November 2021	2,358,238	16,194,538	3,861,359	9,150,000	15,975,000	875,000
As at 31 May 2021	2,133,238	17,194,538	4,061,359	7,875,000	14,850,000	825,000
As at 31 May 2020	2,308,238	18,719,538	4,236,359	6,100,000	12,525,000	925,000
<b>Net asset value per unit</b>	<b>CHF</b>	<b>CHF</b>	<b>CHF</b>	<b>CHF</b>	<b>CHF</b>	<b>CHF</b>
As at 30 November 2021	208.28	126.18	341.54	154.06	152.39	68.98
As at 31 May 2021	198.62	118.41	344.96	148.57	144.33	70.30
As at 31 May 2020	155.66	102.45	259.30	119.06	124.09	72.51

	iShares Swiss Domestic Government Bond 3-7 ETF (CH)	iShares Swiss Domestic Government Bond 7-15 ETF (CH)	iShares Core CHF Corporate Bond ETF (CH)
<b>Net asset value</b>	<b>CHF</b>	<b>CHF</b>	<b>CHF</b>
As at 30 November 2021	128,991,493	210,528,203	1,702,323,835
As at 31 May 2021	107,490,935	183,954,536	1,524,650,198
As at 31 May 2020	125,145,031	195,991,480	1,311,397,398
<b>Units in Issue</b>	<b>No. of Units</b>	<b>No. of Units</b>	<b>No. of Units</b>
As at 30 November 2021	1,575,000	1,850,000	17,126,966
As at 31 May 2021	1,300,000	1,625,000	15,290,966
As at 31 May 2020	1,475,000	1,650,000	13,364,466
<b>Net asset value per unit</b>	<b>CHF</b>	<b>CHF</b>	<b>CHF</b>
As at 30 November 2021	81.90	113.80	99.39
As at 31 May 2021	82.69	113.20	99.71
As at 31 May 2020	84.84	118.78	98.13

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# iSHARES ETF (CH)

## PROFIT AND LOSS ACCOUNT

For the financial period ended 30 November 2021 and 31 May 2021

	iShares SLI® ETF (CH)		iShares SMI® ETF (CH)		iShares SMIM® ETF (CH)	
	30 November 2021 CHF	31 May 2021 CHF	30 November 2021 CHF	31 May 2021 CHF	30 November 2021 CHF	31 May 2021 CHF
Income from bank assets	7	-	37	-	432	-
Income from securities lending	13,399	30,267	36,388	117,674	59,027	153,150
Income from securities broken down by:						
- Shares and other equity securities and rights, including income from bonus shares	574,957	9,702,367	1,984,568	54,014,539	1,719,707	21,248,987
Other income	-	16	-	-	-	170
Current net income paid in on issued units	(6,975)	540	(15,165)	(31,595)	360	17,440
<b>Total income less:</b>	<b>581,388</b>	<b>9,733,190</b>	<b>2,005,828</b>	<b>54,100,618</b>	<b>1,779,526</b>	<b>21,419,747</b>
Interest paid	-	31	167	268	778	177
Negative interest	4,098	6,500	9,220	29,440	6,660	18,810
Remunerations to the following in accordance with the fund regulations:						
- The Fund Management Company	829,805	1,359,681	3,672,420	6,950,957	3,277,015	5,455,761
Current net income paid out on redeemed units	-	16,633	(56,947)	(63,940)	(57,612)	52,793
<b>Net profit/(loss)</b>	<b>(252,515)</b>	<b>8,350,345</b>	<b>(1,619,032)</b>	<b>47,183,893</b>	<b>(1,447,315)</b>	<b>15,892,206</b>
Realised capital gains and losses	8,622,444	14,847,226	56,902,664	79,106,330	96,305,011	86,878,232
<b>Realised net profit/(loss)</b>	<b>8,369,929</b>	<b>23,197,571</b>	<b>55,283,632</b>	<b>126,290,223</b>	<b>94,857,696</b>	<b>102,770,438</b>
Unrealised capital gains and losses	15,402,091	79,317,511	85,473,351	214,651,550	(96,553,618)	267,601,561
<b>Total net profit/(loss)</b>	<b>23,772,020</b>	<b>102,515,082</b>	<b>140,756,983</b>	<b>340,941,773</b>	<b>(1,695,922)</b>	<b>370,371,999</b>

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## iSHARES ETF (CH)

PROFIT AND LOSS ACCOUNT (continued)

For the financial period ended 30 November 2021 and 31 May 2021

	iShares Swiss Dividend ETF (CH)		iShares Core SPI® ETF (CH)		iShares Swiss Domestic Government Bond 1-3 ETF (CH)	
	30 November 2021 CHF	31 May 2021 CHF	30 November 2021 CHF	31 May 2021 CHF	30 November 2021 CHF	31 May 2021 CHF
Income from bank assets	26	-	36	-	-	-
Income from securities lending	29,227	89,033	125,367	273,980	-	-
Income from securities broken down by:						
- Bonds, convertible bonds, warrant bonds and other debt securities and rights	-	-	-	-	818,943	1,740,479
- Shares and other equity securities and rights, including income from bonus shares	257,756	36,204,273	2,057,816	49,993,611	-	-
Other income	1,038	3,470	-	95	-	-
Current net income paid in on issued units	(50,463)	374,240	117,278	373,883	69,045	61,918
<b>Total income less:</b>	<b>237,584</b>	<b>36,671,016</b>	<b>2,300,497</b>	<b>50,641,569</b>	<b>887,988</b>	<b>1,802,397</b>
Interest paid	145	115	52	49	-	-
Negative interest	13,519	25,041	13,125	30,473	631	1,035
Remunerations to the following in accordance with the fund regulations:						
- The Fund Management Company	1,010,275	1,374,653	1,159,840	1,800,309	44,441	93,642
Current net income paid out on redeemed units	(3,082)	101,878	15,435	84,000	45,803	101,330
<b>Net profit/(loss)</b>	<b>(783,273)</b>	<b>35,169,329</b>	<b>1,112,045</b>	<b>48,726,738</b>	<b>797,113</b>	<b>1,606,390</b>
Realised capital gains and losses	8,322,704	155,369,529	21,267,563	34,242,826	(899,382)	(1,430,722)
<b>Realised net profit/(loss)</b>	<b>7,539,431</b>	<b>190,538,858</b>	<b>22,379,608</b>	<b>82,969,564</b>	<b>(102,269)</b>	<b>175,668</b>
Unrealised capital gains and losses	35,213,602	51,236,257	105,188,768	251,817,954	(183,212)	(663,280)
<b>Total net profit/(loss)</b>	<b>42,753,033</b>	<b>241,775,115</b>	<b>127,568,376</b>	<b>334,787,518</b>	<b>(285,481)</b>	<b>(487,612)</b>

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# iSHARES ETF (CH)

## PROFIT AND LOSS ACCOUNT (continued)

For the financial period ended 30 November 2021 and 31 May 2021

	iShares Swiss Domestic Government Bond 3-7 ETF (CH)		iShares Swiss Domestic Government Bond 7-15 ETF (CH)		iShares Core CHF Corporate Bond ETF (CH)	
	30 November 2021 CHF	31 May 2021 CHF	30 November 2021 CHF	31 May 2021 CHF	30 November 2021 CHF	31 May 2021 CHF
Income from securities broken down by:						
- Bonds, convertible bonds, warrant bonds and other debt securities and rights	1,244,374	1,819,861	1,180,824	3,090,902	5,625,733	11,498,517
Other income	-	-	-	-	-	14,365
Current net income paid in on issued units	207,452	89,237	83,835	214,292	212,528	476,062
<b>Total income less:</b>	<b>1,451,826</b>	<b>1,909,098</b>	<b>1,264,659</b>	<b>3,305,194</b>	<b>5,838,261</b>	<b>11,988,944</b>
Interest paid	-	-	1,160	27	36	-
Negative interest	804	1,559	1,110	3,202	23,133	31,706
Remunerations to the following in accordance with the fund regulations:						
- The Fund Management Company	84,802	177,366	148,593	286,875	1,225,478	2,219,823
Current net income paid out on redeemed units	32,345	175,900	15,140	292,640	-	155,300
<b>Net profit/(loss)</b>	<b>1,333,875</b>	<b>1,554,273</b>	<b>1,098,656</b>	<b>2,722,450</b>	<b>4,589,614</b>	<b>9,582,115</b>
Realised capital gains and losses	(840,828)	(2,561,298)	(440,385)	(6,398,911)	(1,866,978)	(3,944,408)
<b>Realised net profit/(loss)</b>	<b>493,047</b>	<b>(1,007,025)</b>	<b>658,271</b>	<b>(3,676,461)</b>	<b>2,722,636</b>	<b>5,637,707</b>
Unrealised capital gains and losses	(514,529)	(430,520)	1,477,530	(2,167,721)	(3,176,939)	27,491,421
<b>Total net profit/(loss)</b>	<b>(21,482)</b>	<b>(1,437,545)</b>	<b>2,135,801</b>	<b>(5,844,182)</b>	<b>(454,303)</b>	<b>33,129,128</b>

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# iSHARES ETF (CH)

## NOTES TO THE INTERIM REPORT

For the financial period ended 30 November 2021 and 31 May 2021

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

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

### 2. INFORMATION RELATING TO THE AMAS TRANSPARENCY PROVISIONS

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

### 3. SOFT COMMISSIONS

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

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

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

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

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

### 5. VALUATION OF INVESTMENTS

	Level 1	Level 2	Level 3	Total
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	490,272,795	-	-	490,272,795
Derivative financial instruments	9,784	-	-	9,784
<b>Total</b>	<b>490,282,579</b>	<b>-</b>	<b>-</b>	<b>490,282,579</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	2,040,618,070	-	-	2,040,618,070
Derivative financial instruments	80,831	-	-	80,831
<b>Total</b>	<b>2,040,698,901</b>	<b>-</b>	<b>-</b>	<b>2,040,698,901</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	1,317,688,337	-	-	1,317,688,337
Derivative financial instruments	8,510	-	-	8,510
<b>Total</b>	<b>1,317,696,847</b>	<b>-</b>	<b>-</b>	<b>1,317,696,847</b>

# iSHARES ETF (CH)

## NOTES TO THE INTERIM REPORT (continued)

For the financial period ended 30 November 2021 and 31 May 2021

### 5. VALUATION OF INVESTMENTS (continued)

	Level 1	Level 2	Level 3	Total
<b>iShares Swiss Dividend ETF (CH)</b>	<b>CHF</b>	<b>CHF</b>	<b>CHF</b>	<b>CHF</b>
Securities, including those on loan and under repurchase agreements, broken down into:				
- Shares and other equity securities and rights	1,407,569,628	-	-	1,407,569,628
Derivative financial instruments	26,400	-	-	26,400
<b>Total</b>	<b>1,407,596,028</b>	<b>-</b>	<b>-</b>	<b>1,407,596,028</b>

	Level 1	Level 2	Level 3	Total
<b>iShares Core SPI® ETF (CH)</b>	<b>CHF</b>	<b>CHF</b>	<b>CHF</b>	<b>CHF</b>
Securities, including those on loan and under repurchase agreements, broken down into:				
- Shares and other equity securities and rights	2,433,502,720	-	-	2,433,502,720
Derivative financial instruments	37,408	-	-	37,408
<b>Total</b>	<b>2,433,540,128</b>	<b>-</b>	<b>-</b>	<b>2,433,540,128</b>

	Level 1	Level 2	Level 3	Total
<b>iShares Swiss Domestic Government Bond 1-3 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	-	59,103,859	-	59,103,859
<b>Total</b>	<b>-</b>	<b>59,103,859</b>	<b>-</b>	<b>59,103,859</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	-	126,968,559	-	126,968,559
<b>Total</b>	<b>-</b>	<b>126,968,559</b>	<b>-</b>	<b>126,968,559</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	-	208,588,518	-	208,588,518
<b>Total</b>	<b>-</b>	<b>208,588,518</b>	<b>-</b>	<b>208,588,518</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	-	1,694,835,720	-	1,694,835,720
<b>Total</b>	<b>-</b>	<b>1,694,835,720</b>	<b>-</b>	<b>1,694,835,720</b>

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

# iSHARES ETF (CH)

## NOTES TO THE INTERIM REPORT (continued)

For the financial period ended 30 November 2021 and 31 May 2021

### 5. VALUATION OF INVESTMENTS (continued)

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

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

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

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

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

### 6. OFF-BALANCE-SHEET BUSINESS

#### a) Securities Lending

The security lending agent appointed pursuant to the securities lending agreement is BlackRock Advisors (UK) Limited. The sub-funds benefit from a borrower default indemnity provided by BlackRock, Inc. The indemnity allows for full replacement of securities loaned. BlackRock, Inc. bears all operational costs directly related to securities loan transactions as well as the cost of indemnification against borrower default. During the period 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 period included: Citigroup Global Market Limited, Goldman Sachs International, HSBC Bank plc, Macquarie Bank Limited, Société Générale, Barclays Capital Securities Limited, BNP Paribas Arbitrage, Credit Suisse AG Dublin Branch, Credit Suisse International, JP Morgan Securities plc, UBS AG. The collateral administrators are Bank of New York Europe and JP Morgan Chase Bank.

# iSHARES ETF (CH)

## NOTES TO THE INTERIM REPORT (continued)

For the financial period ended 30 November 2021 and 31 May 2021

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

#### a) Securities Lending (continued)

The following table details the value of securities on loan as the percentage of lendable assets, as the percentage of the NAV, and the income from securities lending for the period ended 30 November 2021. 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	4.76	4.75	13,399
iShares SMI® ETF (CH)	CHF	4.18	4.17	36,388
iShares SMIM® ETF (CH)	CHF	8.45	8.45	59,027
iShares Swiss Dividend ETF (CH)	CHF	4.11	4.11	29,227
iShares Core SPI® ETF (CH)	CHF	4.89	4.88	125,367

Sub-fund	Currency	30 November 2021		31 May 2021	
		Value of securities on loan	Value of collateral received	Value of securities on loan	Value of collateral received
iShares SLI® ETF (CH)	CHF	23,312,896	26,165,400	33,862,951	35,974,576
iShares SMI® ETF (CH)	CHF	85,289,832	95,366,956	66,216,723	71,914,904
iShares SMIM® ETF (CH)	CHF	111,403,910	124,987,686	73,187,059	78,559,540
iShares Swiss Dividend ETF (CH)	CHF	57,890,932	67,765,953	76,948,578	82,402,910
iShares Core SPI® ETF (CH)	CHF	118,899,820	132,892,223	186,920,805	206,512,521

#### Collateral

Collateral type and quality	More than 365 days	Maturity tenor	
		Open	Total
<b>iShares SLI® ETF (CH)</b>	<b>CHF</b>	<b>CHF</b>	<b>CHF</b>
<b>Fixed Income</b>			
Investment Grade	7,864,480	-	7,864,480
<b>Equities</b>			
Recognised equity index	-	18,300,920	18,300,920
<b>Total</b>	<b>7,864,480</b>	<b>18,300,920</b>	<b>26,165,400</b>

Collateral type and quality	More than 365 days	Maturity tenor	
		Open	Total
<b>iShares SMI® ETF (CH)</b>	<b>CHF</b>	<b>CHF</b>	<b>CHF</b>
<b>Fixed Income</b>			
Investment Grade	3,276,079	-	3,276,079
<b>Equities</b>			
Recognised equity index	-	92,090,877	92,090,877
<b>Total</b>	<b>3,276,079</b>	<b>92,090,877</b>	<b>95,366,956</b>

# iSHARES ETF (CH)

## NOTES TO THE INTERIM REPORT (continued)

For the financial period ended 30 November 2021 and 31 May 2021

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

#### a) Securities Lending (continued)

##### Collateral

Collateral type and quality	Maturity tenor		Total
	More than 365 days	Open	
<b>iShares SMIM® ETF (CH)</b>	<b>CHF</b>	<b>CHF</b>	<b>CHF</b>
<b>Fixed Income</b>			
Investment Grade	22,883,503	-	22,883,503
<b>Equities</b>			
Recognised equity index	-	102,104,183	102,104,183
<b>Total</b>	<b>22,883,503</b>	<b>102,104,183</b>	<b>124,987,686</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	26,556,075	-	26,556,075
<b>Equities</b>			
Recognised equity index	-	41,209,878	41,209,878
<b>Total</b>	<b>26,556,075</b>	<b>41,209,878</b>	<b>67,765,953</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	43,800,969	-	43,800,969
<b>Equities</b>			
Recognised equity index	-	89,091,254	89,091,254
<b>Total</b>	<b>43,800,969</b>	<b>89,091,254</b>	<b>132,892,223</b>

#### b) Derivative risk exposure

Sub-fund	30 November 2021		31 May 2021	
	Equivalent underlying value sub-fund currency	As a % of the net sub-fund assets	Equivalent underlying value sub-fund currency	As a % of the net sub-fund assets
<b>iShares SLI® ETF (CH)</b>				
- Total exposure-increasing positions	843,574	0.17	5,575,680	1.32
<b>iShares SMI® ETF (CH)</b>				
- Total exposure-increasing positions	2,553,535	0.12	24,772,321	1.22
<b>iShares SMIM® ETF (CH)</b>				
- Total exposure-increasing positions	1,202,315	0.09	9,346,126	0.67
<b>iShares Swiss Dividend ETF (CH)</b>				
- Total exposure-increasing positions	1,945,550	0.14	17,656,320	1.51
<b>iShares Core SPI® ETF (CH)</b>				
- Total exposure-increasing positions	972,775	0.04	21,363,286	1.00

# iSHARES ETF (CH)

## NOTES TO THE INTERIM REPORT (continued)

For the financial period ended 30 November 2021 and 31 May 2021

### 7. PROSPECTUS / FUND CONTRACT CHANGES

There have been no prospectus/fund contracts changes, which, in the opinion of the Fund Management Company, may have had an impact on the financial statements for the period ended 30 November 2021.

### 8. SIGNIFICANT EVENTS DURING THE REPORTING PERIOD

#### Outbreak of COVID-19

The infectious respiratory illness caused by a novel coronavirus known as COVID-19 has given rise to an extended global pandemic. This coronavirus has resulted in travel restrictions, closed international borders, enhanced health screenings at ports of entry and elsewhere, disruption of and delays in healthcare service preparation and delivery, prolonged quarantines, cancellations, supply chain disruptions, and lower consumer demand, as well as general concern and uncertainty. While developments are being made with a view to ameliorating the effects of the pandemic, including the adoption in many countries of widescale vaccination programmes, the impact of COVID-19 continues to adversely affect the economies of many nations across the entire global economy, individual issuers and capital markets. It is not yet possible to predict with any accuracy how long this impact will continue to be felt. In addition, the impact of infectious illnesses in emerging market countries may be greater in impact, and more prolonged in duration, due to generally less established healthcare systems. Public health crises caused by the COVID-19 outbreak may exacerbate other pre-existing political, social and economic risks in certain countries or globally. The duration of the COVID-19 outbreak and its effects cannot be determined with certainty.

### 9. SUBSEQUENT EVENTS

#### January 2022

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

- a) Annual update.
- b) Additional disclosures in accordance with the EU Taxonomy Regulation have been added (The Taxonomy Regulations means Regulation (EU) 2020/852 of the European Parliament and of the Council of 18 June 2020 on the establishment of a framework to facilitate sustainable investment, and amending Regulation (EU) 2019/2088).

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

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

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

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

### 10. DISTRIBUTIONS PAID TO THE UNITHOLDERS

Sub-fund	Unit Class	Type	Ex-Date	Currency	Gross Amount per Unit
iShares SLI® ETF (CH)	A	Capital	20 July 2021	CHF	0.80
iShares SLI® ETF (CH)	A	Income	20 July 2021	CHF	0.46
<b>Total</b>				<b>CHF</b>	<b>1.26</b>
iShares SMI® ETF (CH)	A	Capital	20 July 2021	CHF	0.26
iShares SMI® ETF (CH)	A	Income	20 July 2021	CHF	0.16
<b>Total</b>				<b>CHF</b>	<b>0.42</b>
iShares SMIM® ETF (CH)	A	Capital	20 July 2021	CHF	2.12
iShares SMIM® ETF (CH)	A	Income	20 July 2021	CHF	0.44
<b>Total</b>				<b>CHF</b>	<b>2.56</b>
iShares Swiss Dividend ETF (CH)	A	Capital	20 July 2021	CHF	0.06
iShares Swiss Dividend ETF (CH)	A	Income	20 July 2021	CHF	0.38
<b>Total</b>				<b>CHF</b>	<b>0.44</b>

# iSHARES ETF (CH)

## NOTES TO THE INTERIM REPORT (continued)

For the financial period ended 30 November 2021 and 31 May 2021

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

Sub-fund	Unit Class	Type	Ex-Date	Currency	Gross Amount per Unit
iShares Core SPI® ETF (CH)	A	Capital	20 July 2021	CHF	0.36
<b>Total</b>				<b>CHF</b>	<b>0.36</b>
iShares Swiss Domestic Government Bond 1-3 ETF (CH)	A	Income	20 July 2021	CHF	0.96
<b>Total</b>				<b>CHF</b>	<b>0.96</b>
iShares Swiss Domestic Government Bond 3-7 ETF (CH)	A	Income	20 July 2021	CHF	0.62
<b>Total</b>				<b>CHF</b>	<b>0.62</b>
iShares Swiss Domestic Government Bond 7-15 ETF (CH)	A	Income	20 July 2021	CHF	0.82
<b>Total</b>				<b>CHF</b>	<b>0.82</b>
iShares Core CHF Corporate Bond ETF (CH)	A	Income	20 July 2021	CHF	0.30
<b>Total</b>				<b>CHF</b>	<b>0.30</b>

### 11. EXCHANGE RATES

Exchange rates as at		30 November 2021	31 May 2021
CHF1=	EUR	0.960033	0.909430
	GBP	0.816791	0.782212
	USD	1.080614	1.111914

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

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

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



# iSHARES ETF (CH)

## COMPOSITION OF PORTFOLIO AND CHANGES IN HOLDINGS

### iSHARES SLI® ETF (CH)

For the financial period ended 30 November 2021

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	30 November 2021 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Securities traded on an official stock exchange</b>						
<b>Shares</b>						
<b>Pharmaceuticals</b>						
Novartis AG RegS	455,024	107,258	2,455	559,827	41,113,695	8.37
Roche Holding AG	115,955	14,997	2,610	128,342	46,158,200	9.39
Vifor Pharma AG	-	25,794	-	25,794 <sup>^</sup>	2,661,941	0.54
					<b>89,933,836</b>	<b>18.30</b>
<b>Banks</b>						
Credit Suisse Group AG RegS	1,073,021	384,484	7,010	1,450,495 <sup>^</sup>	12,926,811	2.63
UBS Group AG RegS	1,248,933	237,224	20,355	1,465,802	23,364,884	4.76
					<b>36,291,695</b>	<b>7.39</b>
<b>Building materials</b>						
Geberit AG RegS	18,172	2,436	977	19,631	13,816,298	2.81
Holcim Ltd	253,886	60,387	5,546	308,727 <sup>^</sup>	13,722,915	2.79
Sika AG RegS	67,476	7,398	6,098	68,776 <sup>^</sup>	24,807,503	5.05
					<b>52,346,716</b>	<b>10.65</b>
<b>Chemicals</b>						
Clariant AG RegS	122,562	8,575	131,137	-	-	0.00
Givaudan SA RegS	3,902	527	77	4,352	19,584,000	3.99
					<b>19,584,000</b>	<b>3.99</b>
<b>Computers</b>						
Logitech International SA RegS	84,917	11,539	1,732	94,724 <sup>^</sup>	6,901,591	1.40
					<b>6,901,591</b>	<b>1.40</b>
<b>Diversified financial services</b>						
Julius Baer Group Ltd	109,781	14,901	3,628	121,054	6,929,131	1.41
Partners Group Holding AG	11,131	1,504	221	12,414	19,738,260	4.02
					<b>26,667,391</b>	<b>5.43</b>
<b>Retail</b>						
Cie Financiere Richemont SA RegS	199,279	45,003	31,195	213,087	29,128,993	5.93
Swatch Group AG	14,191	1,948	305	15,834 <sup>^</sup>	4,297,348	0.87
					<b>33,426,341</b>	<b>6.80</b>
<b>Electronics</b>						
ABB Ltd RegS	622,512	75,627	33,313	664,826	21,201,301	4.32
					<b>21,201,301</b>	<b>4.32</b>
<b>Healthcare - services</b>						
Lonza Group AG RegS	32,297	3,259	6,614	28,942	21,503,906	4.38
					<b>21,503,906</b>	<b>4.38</b>
<b>Healthcare - products</b>						
Alcon Inc	245,153	33,180	4,896	273,437	19,884,339	4.05
Sonova Holding AG RegS	26,510	3,573	1,181	28,902	10,014,543	2.04
Straumann Holding AG RegS	5,531	757	111	6,177	12,088,389	2.46
					<b>41,987,271</b>	<b>8.55</b>
<b>Commercial services</b>						
Adecco Group AG RegS	80,007	12,723	677	92,053	3,939,868	0.80
SGS SA RegS	3,011	403	96	3,318	9,214,086	1.88
					<b>13,153,954</b>	<b>2.68</b>
<b>Semiconductors</b>						
ams AG	135,011	18,078	2,997	150,092 <sup>^</sup>	2,457,006	0.50
					<b>2,457,006</b>	<b>0.50</b>

# iSHARES ETF (CH)

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

### iSHARES SLI® ETF (CH) (CONTINUED)

For the financial period ended 30 November 2021

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	30 November 2021 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Shares (continued)</b>						
<b>Food</b>						
Nestle SA RegS	355,333	49,515	15,865	388,983	45,899,994	9.34
					<b>45,899,994</b>	<b>9.34</b>
<b>Software</b>						
Temenos AG RegS	32,635	4,578	576	36,637	4,317,670	0.88
					<b>4,317,670</b>	<b>0.88</b>
<b>Telecommunications</b>						
Swisscom AG RegS	12,463	1,699	258	13,904 <sup>^</sup>	7,096,602	1.44
					<b>7,096,602</b>	<b>1.44</b>
<b>Transportation</b>						
Kuehne + Nagel International AG RegS	27,520	4,156	567	31,109	8,203,443	1.67
					<b>8,203,443</b>	<b>1.67</b>
<b>Insurance</b>						
Swiss Life Holding AG RegS	15,704	2,124	576	17,252	9,140,110	1.86
Swiss Re AG	141,772	19,201	2,857	158,116 <sup>^</sup>	13,667,547	2.78
Zurich Insurance Group AG	73,820	9,968	1,456	82,332	31,212,061	6.36
					<b>54,019,718</b>	<b>11.00</b>
<b>Hand &amp; machine tools</b>						
Schindler Holding AG	19,971	2,723	414	22,280	5,280,360	1.07
					<b>5,280,360</b>	<b>1.07</b>
<b>Total shares</b>					<b>490,272,795</b>	<b>99.79</b>
<b>Total securities traded on an official stock exchange</b>					<b>490,272,795</b>	<b>99.79</b>
<b>Total securities</b>					<b>490,272,795</b>	<b>99.79</b>
<b>Derivative financial instruments</b>						
<b>Index Futures</b>						
SLI Future June 2021	300	-	300	-	-	0.00
SLI Future September 2021	-	418	418	-	-	0.00
SLI Future December 2021	-	238	195	43	9,784	0.00
					<b>9,784</b>	<b>0.00</b>
<b>Total derivative financial instruments</b>					<b>9,784</b>	<b>0.00</b>
<b>Total investments</b>					<b>490,282,579</b>	<b>99.79</b>
Sight deposits					829,753	0.17
Other assets					203,051	0.04
<b>Total sub-fund assets</b>					<b>491,315,383</b>	<b>100.00</b>
Other liabilities					(145,394)	(0.03)
<b>Net sub-fund assets</b>					<b>491,169,989</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 period ended 30 November 2021

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	30 November 2021 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Securities traded on an official stock exchange</b>						
<b>Shares</b>						
<b>Pharmaceuticals</b>						
Novartis AG RegS	4,216,545	189,619	424,659	3,981,505	292,401,727	14.20
Roche Holding AG	1,126,060	38,288	112,157	1,052,191 <sup>A</sup>	378,420,493	18.37
					<b>670,822,220</b>	<b>32.57</b>
<b>Banks</b>						
Credit Suisse Group AG RegS	3,737,537	972,318	374,820	4,335,035 <sup>A</sup>	38,633,832	1.88
UBS Group AG RegS	6,070,807	181,254	598,934	5,653,127	90,110,844	4.37
					<b>128,744,676</b>	<b>6.25</b>
<b>Building materials</b>						
Geberit AG RegS	63,298	2,846	7,475	58,669	41,291,242	2.01
Holcim Ltd	884,352	123,985	85,650	922,687	41,013,437	1.99
Sika AG RegS	242,309	11,043	21,471	231,881 <sup>A</sup>	83,639,477	4.06
					<b>165,944,156</b>	<b>8.06</b>
<b>Chemicals</b>						
Givaudan SA RegS	13,591	622	1,204	13,009	58,540,500	2.84
					<b>58,540,500</b>	<b>2.84</b>
<b>Computers</b>						
Logitech International SA RegS	-	295,420	12,331	283,089 <sup>A</sup>	20,625,865	1.00
					<b>20,625,865</b>	<b>1.00</b>
<b>Diversified financial services</b>						
Partners Group Holding AG	38,781	1,757	3,432	37,106	58,998,540	2.86
					<b>58,998,540</b>	<b>2.86</b>
<b>Retail</b>						
Cie Financiere Richemont SA RegS	892,106	40,638	79,019	853,725	116,704,207	5.66
Swatch Group AG	49,442	974	50,416	-	-	0.00
					<b>116,704,207</b>	<b>5.66</b>
<b>Electronics</b>						
ABB Ltd RegS	3,121,805	84,352	577,972	2,628,185	83,812,820	4.07
					<b>83,812,820</b>	<b>4.07</b>
<b>Healthcare - services</b>						
Lonza Group AG RegS	127,269	5,790	11,265	121,794	90,492,942	4.39
					<b>90,492,942</b>	<b>4.39</b>
<b>Healthcare - products</b>						
Alcon Inc	853,945	39,031	75,744	817,232	59,429,111	2.88
					<b>59,429,111</b>	<b>2.88</b>
<b>Commercial services</b>						
SGS SA RegS	10,490	461	1,033	9,918	27,542,286	1.34
					<b>27,542,286</b>	<b>1.34</b>
<b>Food</b>						
Nestle SA RegS	3,450,698	153,059	414,757	3,189,000	376,302,000	18.27
					<b>376,302,000</b>	<b>18.27</b>
<b>Telecommunications</b>						
Swisscom AG RegS	43,417	2,001	3,869	41,549 <sup>A</sup>	21,206,610	1.03
					<b>21,206,610</b>	<b>1.03</b>
<b>Insurance</b>						
Swiss Life Holding AG RegS	54,700	2,495	5,634	51,561	27,317,018	1.33

# iSHARES ETF (CH)

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

### iSHARES SMI® ETF (CH) (CONTINUED)

For the financial period ended 30 November 2021

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	30 November 2021 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Shares (continued)</b>						
<b>Insurance (continued)</b>						
Swiss Re AG	493,828	22,597	43,865	472,560 <sup>^</sup>	40,848,086	1.98
Zurich Insurance Group AG	257,150	11,694	22,769	246,075 <sup>^</sup>	93,287,033	4.53
					<b>161,452,137</b>	<b>7.84</b>
<b>Total shares</b>					<b>2,040,618,070</b>	<b>99.06</b>
<b>Total securities traded on an official stock exchange</b>					<b>2,040,618,070</b>	<b>99.06</b>
<b>Total securities</b>					<b>2,040,618,070</b>	<b>99.06</b>
<b>Derivative financial instruments</b>						
<b>Index Futures</b>						
Swiss Market Index Future June 2021	218	-	218	-	-	0.00
Swiss Market Index Future September 2021	-	272	272	-	-	0.00
Swiss Market Index Future December 2021	-	185	164	21	80,831	0.01
					<b>80,831</b>	<b>0.01</b>
<b>Total derivative financial instruments</b>					<b>80,831</b>	<b>0.01</b>
<b>Total investments</b>					<b>2,040,698,901</b>	<b>99.07</b>
Sight deposits					2,470,245	0.12
Other assets					16,737,546	0.81
<b>Total sub-fund assets</b>					<b>2,059,906,692</b>	<b>100.00</b>
Other liabilities					(16,460,346)	(0.80)
<b>Net sub-fund assets</b>					<b>2,043,446,346</b>	<b>99.20</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 period ended 30 November 2021

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	30 November 2021 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Securities traded on an official stock exchange</b>						
<b>Shares</b>						
<b>Pharmaceuticals</b>						
Galenica AG	300,008	10,779	22,634	288,153	18,182,454	1.33
Vifor Pharma AG	282,826	10,649	21,821	271,654 <sup>A</sup>	28,034,693	2.04
					<b>46,217,147</b>	<b>3.37</b>
<b>Banks</b>						
Cembra Money Bank AG	179,998	6,024	13,114	172,908 <sup>A</sup>	11,022,885	0.80
					<b>11,022,885</b>	<b>0.80</b>
<b>Engineering &amp; construction</b>						
Flughafen Zurich AG RegS	113,510	4,080	8,561	109,029 <sup>A</sup>	16,692,340	1.22
					<b>16,692,340</b>	<b>1.22</b>
<b>Biotechnology</b>						
BB Biotech AG RegS	332,395	11,925	25,044	319,276 <sup>A</sup>	25,111,057	1.83
					<b>25,111,057</b>	<b>1.83</b>
<b>Chemicals</b>						
Clariant AG RegS	1,493,907	49,321	246,784	1,296,444	23,400,814	1.70
EMS-Chemie Holding AG RegS	40,807	1,536	3,148	39,195	34,374,015	2.51
OC Oerlikon Corp AG RegS	1,200,040	7,572	1,207,612	-	-	0.00
					<b>57,774,829</b>	<b>4.21</b>
<b>Computers</b>						
Logitech International SA RegS	1,038,631	6,410	1,045,041	-	-	0.00
					<b>-</b>	<b>0.00</b>
<b>Diversified financial services</b>						
Julius Baer Group Ltd	1,342,845	34,526	102,468	1,274,903 <sup>A</sup>	72,975,448	5.32
					<b>72,975,448</b>	<b>5.32</b>
<b>Retail</b>						
Dufry AG RegS	277,726	128,882	25,025	381,583 <sup>A</sup>	15,850,958	1.16
Swatch Group AG	-	175,097	8,346	166,751 <sup>A</sup>	45,256,221	3.30
Zur Rose Group AG	-	57,868	2,649	55,219 <sup>A</sup>	19,271,431	1.40
					<b>80,378,610</b>	<b>5.86</b>
<b>Healthcare - products</b>						
Sonova Holding AG RegS	324,255	4,711	24,585	304,381	105,468,016	7.69
Straumann Holding AG RegS	67,648	2,532	5,126	65,054	127,310,678	9.29
Tecan Group AG RegS	71,771	6,663	5,426	73,008	40,044,888	2.92
					<b>272,823,582</b>	<b>19.90</b>
<b>Commercial services</b>						
Adecco Group AG RegS	978,737	67,680	76,943	969,474	41,493,487	3.03
					<b>41,493,487</b>	<b>3.03</b>
<b>Semiconductors</b>						
ams AG	1,645,720	59,037	123,989	1,580,768 <sup>A</sup>	25,877,172	1.89
					<b>25,877,172</b>	<b>1.89</b>
<b>Real estate</b>						
PSP Swiss Property AG RegS	275,203	10,364	21,222	264,345	28,549,260	2.08
Swiss Prime Site AG RegS	455,818	17,155	35,164	437,809	38,176,945	2.79
					<b>66,726,205</b>	<b>4.87</b>
<b>Machinery - diversified</b>						
Georg Fischer AG RegS	24,605	926	1,898	23,633 <sup>A</sup>	31,715,487	2.31
					<b>31,715,487</b>	<b>2.31</b>

# iSHARES ETF (CH)

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

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

For the financial period ended 30 November 2021

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	30 November 2021 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Shares (continued)</b>						
<b>Metal fabricate &amp; hardware</b>						
VAT Group AG	161,387	6,072	12,453	155,006	68,667,658	5.01
					<b>68,667,658</b>	<b>5.01</b>
<b>Food</b>						
Barry Callebaut AG RegS	18,080	3,854	1,403	20,531	44,757,580	3.26
Chocoladefabriken Lindt & Spruengli AG	6,188	355	425	6,118 <sup>^</sup>	69,194,580	5.05
Chocoladefabriken Lindt & Spruengli AG RegS	647	24	49	622 <sup>^</sup>	70,534,800	5.14
					<b>184,486,960</b>	<b>13.45</b>
<b>Software</b>						
Temenos AG RegS	399,245	16,272	29,667	385,850	45,472,423	3.32
					<b>45,472,423</b>	<b>3.32</b>
<b>Transportation</b>						
Kuehne + Nagel International AG RegS	336,597	13,633	22,606	327,624	86,394,449	6.30
					<b>86,394,449</b>	<b>6.30</b>
<b>Packaging &amp; containers</b>						
SIG Combibloc Group AG	1,920,208	72,257	148,086	1,844,379 <sup>^</sup>	44,707,747	3.26
					<b>44,707,747</b>	<b>3.26</b>
<b>Insurance</b>						
Baloise Holding AG RegS	278,128	10,364	24,549	263,943	36,318,557	2.65
Helvetia Holding AG RegS	209,692	7,531	15,809	201,414 <sup>^</sup>	20,483,804	1.49
					<b>56,802,361</b>	<b>4.14</b>
<b>Hand &amp; machine tools</b>						
Schindler Holding AG	244,299	9,186	18,833	234,652 <sup>^</sup>	55,612,524	4.06
Schindler Holding AG RegS	119,209	5,741	8,097	116,853	26,735,966	1.95
					<b>82,348,490</b>	<b>6.01</b>
<b>Total shares</b>					<b>1,317,688,337</b>	<b>96.10</b>
<b>Total securities traded on an official stock exchange</b>					<b>1,317,688,337</b>	<b>96.10</b>
<b>Total securities</b>					<b>1,317,688,337</b>	<b>96.10</b>
<b>Derivative financial instruments</b>						
<b>Index Futures</b>						
Swiss Mid Cap Future June 2021	287	-	287	-	-	0.00
Swiss Mid Cap Future September 2021	-	619	619	-	-	0.00
Swiss Mid Cap Future December 2021	-	426	389	37	8,510	0.00
					<b>8,510</b>	<b>0.00</b>
<b>Total derivative financial instruments</b>					<b>8,510</b>	<b>0.00</b>
<b>Total investments</b>					<b>1,317,696,847</b>	<b>96.10</b>
Sight deposits					1,083,100	0.08
Other assets					52,364,495	3.82
<b>Total sub-fund assets</b>					<b>1,371,144,442</b>	<b>100.00</b>
Other liabilities					(52,322,633)	(3.82)
<b>Net sub-fund assets</b>					<b>1,318,821,809</b>	<b>96.18</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 period ended 30 November 2021

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	30 November 2021 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	2,109,831	649,106	20,014	2,738,923 <sup>A</sup>	201,146,505	14.23
Roche Holding AG	537,649	109,067	18,809	627,907 <sup>A</sup>	225,826,753	15.97
					<b>426,973,258</b>	<b>30.20</b>
<b>Engineering &amp; construction</b>						
Implenia AG RegS	30,766	5,524	1,255	35,035 <sup>A</sup>	630,280	0.05
					<b>630,280</b>	<b>0.05</b>
<b>Building materials</b>						
Belimo Holding AG RegS	21,098	3,827	733	24,192	12,894,336	0.91
Geberit AG RegS	72,834	12,801	3,989	81,646	57,462,455	4.07
					<b>70,356,791</b>	<b>4.98</b>
<b>Biotechnology</b>						
BB Biotech AG RegS	208,929	37,554	5,471	241,012 <sup>A</sup>	18,955,594	1.34
					<b>18,955,594</b>	<b>1.34</b>
<b>Chemicals</b>						
EMS-Chemie Holding AG RegS	12,312	2,223	303	14,232	12,481,464	0.88
					<b>12,481,464</b>	<b>0.88</b>
<b>Diversified financial services</b>						
Partners Group Holding AG	49,494	8,762	962	57,294	91,097,460	6.44
Vontobel Holding AG RegS	84,877	15,847	2,191	98,533 <sup>A</sup>	7,488,508	0.53
					<b>98,585,968</b>	<b>6.97</b>
<b>Electric</b>						
BKW AG	40,644	7,277	1,700	46,221	5,786,869	0.41
					<b>5,786,869</b>	<b>0.41</b>
<b>Electronics</b>						
ABB Ltd RegS	5,218,994	874,202	777,929	5,315,267	169,503,865	11.99
dormakaba Holding AG	5,301	947	106	6,142 <sup>A</sup>	3,470,230	0.25
					<b>172,974,095</b>	<b>12.24</b>
<b>Real estate</b>						
Swiss Prime Site AG RegS	316,543	55,501	5,775	366,269	31,938,657	2.26
					<b>31,938,657</b>	<b>2.26</b>
<b>Machinery - diversified</b>						
Kardex Holding AG RegS	12,923	2,357	192	15,088	4,209,552	0.30
					<b>4,209,552</b>	<b>0.30</b>
<b>Food</b>						
Nestle SA RegS	1,647,570	349,530	94,028	1,903,072	224,562,496	15.89
					<b>224,562,496</b>	<b>15.89</b>
<b>Telecommunications</b>						
Swisscom AG RegS	114,248	20,294	2,303	132,239 <sup>A</sup>	67,494,786	4.77
					<b>67,494,786</b>	<b>4.77</b>
<b>Transportation</b>						
Kuehne + Nagel International AG RegS	97,066	17,793	1,001	113,858 <sup>A</sup>	30,024,354	2.12
					<b>30,024,354</b>	<b>2.12</b>
<b>Insurance</b>						
Baloise Holding AG RegS	174,209	30,949	5,924	199,234	27,414,598	1.94
Zurich Insurance Group AG	423,311	146,949	23,573	546,687	207,249,042	14.66
					<b>234,663,640</b>	<b>16.60</b>

# iSHARES ETF (CH)

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

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

For the financial period ended 30 November 2021

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	30 November 2021 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Shares (continued)</b>						
<b>Advertising</b>						
DKSH Holding AG	93,135	17,373	2,445	108,063 <sup>^</sup>	7,931,824	0.56
					<b>7,931,824</b>	<b>0.56</b>
<b>Total shares</b>					<b>1,407,569,628</b>	<b>99.57</b>
<b>Total securities traded on an official stock exchange</b>					<b>1,407,569,628</b>	<b>99.57</b>
<b>Total securities</b>					<b>1,407,569,628</b>	<b>99.57</b>
<b>Derivative financial instruments</b>						
<b>Index Futures</b>						
SLI Future June 2021	950	-	950	-	-	0.00
SLI Future September 2021	-	151	151	-	-	0.00
Swiss Market Index Future September 2021	-	179	179	-	-	0.00
Swiss Market Index Future December 2021	-	120	104	16	26,400	0.00
					<b>26,400</b>	<b>0.00</b>
<b>Total derivative financial instruments</b>					<b>26,400</b>	<b>0.00</b>
<b>Total investments</b>					<b>1,407,596,028</b>	<b>99.57</b>
Sight deposits					2,099,967	0.15
Other assets					3,967,790	0.28
<b>Total sub-fund assets</b>					<b>1,413,663,785</b>	<b>100.00</b>
Other liabilities					(4,047,044)	(0.29)
<b>Net sub-fund assets</b>					<b>1,409,616,741</b>	<b>99.71</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 period ended 30 November 2021

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	30 November 2021 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Securities traded on an official stock exchange</b>						
<b>Shares</b>						
<b>Energy - alternate sources</b>						
Landis+Gyr Group AG	28,690	2,950	1,760	29,880 <sup>A</sup>	1,727,064	0.07
Meyer Burger Technology AG	2,796,183	708,938	77,930	3,427,191 <sup>A</sup>	1,527,842	0.06
					<b>3,254,906</b>	<b>0.13</b>
<b>Pharmaceuticals</b>						
Cassiopea SpA	6,558	753	219	7,092	212,760	0.01
COSMO Pharmaceuticals NV	8,300	2,053	264	10,089 <sup>A</sup>	651,749	0.03
Galenica AG	64,893	6,683	1,677	69,899	4,410,627	0.18
IVF Hartmann Holding AG RegS	1,032	116	30	1,118	140,868	0.01
Novartis AG RegS	3,195,531	346,295	108,255	3,433,571	252,161,454	10.36
ObsEva SA	61,433	76,371	2,172	135,632 <sup>A</sup>	271,264	0.01
Roche Holding AG	910,017	108,435	27,525	990,927	356,386,896	14.64
Siegfried Holding AG RegS	5,606	794	145	6,255 <sup>A</sup>	5,185,395	0.21
Vifor Pharma AG	60,987	7,440	1,563	66,864	6,900,365	0.28
Ypsomed Holding AG RegS	5,342	592	151	5,783 <sup>A</sup>	1,008,555	0.04
					<b>627,329,933</b>	<b>25.77</b>
<b>Auto manufacturers</b>						
Autoneum Holding AG	3,748	425	107	4,066 <sup>A</sup>	569,647	0.02
					<b>569,647</b>	<b>0.02</b>
<b>Auto parts &amp; equipment</b>						
Feintool International Holding AG RegS	2,600	291	75	2,816	147,840	0.01
					<b>147,840</b>	<b>0.01</b>
<b>Banks</b>						
Bank Linth LLB AG RegS	246	20	5	261	130,500	0.01
Banque Cantonale de Geneve	2,582	291	73	2,800 <sup>A</sup>	467,600	0.02
Banque Cantonale du Jura SA RegS	1,034	116	30	1,120	56,560	0.00
Banque Cantonale Vaudoise RegS	37,182	3,875	969	40,088 <sup>A</sup>	2,994,574	0.12
Basellandschaftliche Kantonalbank	751	80	20	811	736,388	0.03
Basler Kantonalbank	7,716	890	225	8,381 <sup>A</sup>	519,622	0.02
Berner Kantonalbank AG RegS	5,915	632	162	6,385	1,305,732	0.05
Cembra Money Bank AG	38,878	4,060	1,006	41,932	2,673,165	0.11
Credit Suisse Group AG RegS	2,833,011	993,081	83,465	3,742,627 <sup>A</sup>	33,354,292	1.37
Glarner Kantonalbank	4,688	543	139	5,092 <sup>A</sup>	135,956	0.01
Graubuendner Kantonalbank	977	100	25	1,052 <sup>A</sup>	1,604,300	0.07
Hypothekbank Lenzburg AG RegS	72	22	-	94	392,920	0.02
Liechtensteinische Landesbank AG	14,789	1,667	425	16,031	827,200	0.03
Luzerner Kantonalbank AG RegS	4,271	443	114	4,600	1,934,300	0.08
Schweizerische Nationalbank RegS	109	20	5	124 <sup>A</sup>	597,680	0.02
St Galler Kantonalbank AG RegS	3,819	396	99	4,116	1,823,388	0.07
Thurgauer Kantonalbank	5,212	604	151	5,665 <sup>A</sup>	603,323	0.02
UBS Group AG RegS	4,601,077	496,782	219,109	4,878,750	77,767,275	3.19
Valiant Holding AG RegS	20,590	2,171	549	22,212 <sup>A</sup>	1,925,780	0.08
VP Bank AG RegS	3,956	464	117	4,303	417,391	0.02
Walliser Kantonalbank RegS	6,187	711	180	6,718 <sup>A</sup>	675,159	0.03
Zuger Kantonalbank AG	189	20	5	204	1,346,400	0.06
					<b>132,289,505</b>	<b>5.43</b>
<b>Engineering &amp; construction</b>						
Burkhalter Holding AG	6,052	715	180	6,587	441,329	0.02

# iSHARES ETF (CH)

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

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

For the financial period ended 30 November 2021

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	30 November 2021 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	24,393	2,511	632	26,272 <sup>^</sup>	4,022,243	0.17
Implenia AG RegS	14,894	1,744	441	16,197 <sup>^</sup>	291,384	0.01
					<b>4,754,956</b>	<b>0.20</b>
<b>Building materials</b>						
Arbonia AG	72,878	7,871	1,996	78,753 <sup>^</sup>	1,535,683	0.06
Belimo Holding AG RegS	12,748	1,678	326	14,100 <sup>^</sup>	7,515,300	0.31
Forbo Holding AG RegS	1,536	142	178	1,500 <sup>^</sup>	2,670,000	0.11
Geberit AG RegS	47,977	5,190	2,515	50,652	35,648,878	1.46
Holcim Ltd	669,927	146,863	20,199	796,591	35,408,470	1.46
Meier Tobler Group AG	4,138	484	125	4,497	75,774	0.00
Sika AG RegS	183,643	22,089	5,614	200,118 <sup>^</sup>	72,182,563	2.97
					<b>155,036,668</b>	<b>6.37</b>
<b>Apparel</b>						
Calida Holding AG RegS	6,973	816	205	7,584	383,750	0.02
					<b>383,750</b>	<b>0.02</b>
<b>Biotechnology</b>						
Addex Therapeutics Ltd	33,404	3,930	1,013	36,321	40,498	0.00
Bachem Holding AG RegS 'B'	6,575	2,316	177	8,714	5,786,096	0.24
Basilea Pharmaceutica AG RegS	13,230	3,707	444	16,493 <sup>^</sup>	616,178	0.03
BB Biotech AG RegS	71,561	8,992	1,845	78,708 <sup>^</sup>	6,190,384	0.25
Evolva Holding SA	1,031,020	121,077	31,072	1,121,025 <sup>^</sup>	156,271	0.01
Idorsia Ltd	142,434	14,781	3,698	153,517 <sup>^</sup>	2,485,440	0.10
Kuros Biosciences AG RegS	17,459	2,044	526	18,977 <sup>^</sup>	35,487	0.00
Molecular Partners AG	30,964	3,608	914	33,658 <sup>^</sup>	420,725	0.02
Newron Pharmaceuticals SpA	20,465	2,396	620	22,241	38,922	0.00
PolyPeptide Group AG	15,038	1,592	409	16,221	2,040,602	0.08
Polyphor AG	11,249	1,317	340	12,226 <sup>^</sup>	17,752	0.00
Relief Therapeutics Holding AG	1,992,668	234,253	60,021	2,166,900 <sup>^</sup>	138,682	0.01
Santhera Pharmaceuticals Holding AG RegS	35,017	4,117	1,062	38,072 <sup>^</sup>	48,123	0.00
					<b>18,015,160</b>	<b>0.74</b>
<b>Chemicals</b>						
Clariant AG RegS	324,867	37,502	42,474	319,895 <sup>^</sup>	5,774,105	0.24
CPH Chemie & Papier Holding AG RegS	3,357	3,759	1,404	5,712 <sup>^</sup>	364,425	0.01
Dottikon Es Holding AG RegS	-	3,993	40	3,953 <sup>^</sup>	1,106,840	0.05
EMS-Chemie Holding AG RegS	8,881	1,088	330	9,639 <sup>^</sup>	8,453,403	0.35
Givaudan SA RegS	10,299	1,244	316	11,227	50,521,500	2.07
OC Oerlikon Corp AG RegS	262,090	41,713	15,552	288,251	2,587,053	0.11
					<b>68,807,326</b>	<b>2.83</b>
<b>Computers</b>						
Crealogix Holding AG RegS	796	80	20	856	106,144	0.01
Logitech International SA RegS	224,830	26,950	7,143	244,637 <sup>^</sup>	17,824,252	0.73
Softwareone Holding AG	136,458	22,119	7,505	151,072 <sup>^</sup>	2,906,625	0.12
					<b>20,837,021</b>	<b>0.86</b>
<b>Miscellaneous manufacturers</b>						
Daetwyler Holding AG	9,797	1,017	254	10,560	3,812,160	0.16
Gurit Holding AG	401	40	10	431 <sup>^</sup>	637,880	0.02
Stadler Rail AG	75,443	7,844	1,970	81,317 <sup>^</sup>	3,244,548	0.13
Sulzer AG RegS	22,886	2,392	597	24,681 <sup>^</sup>	2,155,886	0.09
					<b>9,850,474</b>	<b>0.40</b>

# iSHARES ETF (CH)

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

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

For the financial period ended 30 November 2021

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	30 November 2021 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Shares (continued)</b>						
<b>Diversified financial services</b>						
Bellevue Group AG	10,106	1,185	298	10,993 <sup>A</sup>	437,521	0.02
Cie Financiere Tradition SA	3,423	387	98	3,712 <sup>A</sup>	386,048	0.02
EFG International AG	109,987	12,451	3,142	119,296 <sup>A</sup>	789,740	0.03
GAM Holding AG	208,269	19,747	52,731	175,285 <sup>A</sup>	236,635	0.01
Julius Baer Group Ltd	290,545	31,252	9,101	312,696	17,898,719	0.74
Leonteq AG	12,431	1,413	364	13,480 <sup>A</sup>	886,984	0.04
Partners Group Holding AG	29,374	3,547	900	32,021	50,913,390	2.09
Private Equity Holding AG RegS	3,104	367	93	3,378 <sup>A</sup>	297,264	0.01
Swissquote Group Holding SA RegS	13,976	1,461	371	15,066 <sup>A</sup>	2,796,250	0.11
Valartis Group AG	3,148	368	95	3,421	37,973	0.00
Vontobel Holding AG RegS	36,469	3,792	957	39,304 <sup>A</sup>	2,987,104	0.12
VZ Holding AG	20,509	2,171	549	22,131	2,016,134	0.08
					<b>79,683,762</b>	<b>3.27</b>
<b>Retail</b>						
Cie Financiere Richemont SA RegS	676,123	81,101	20,452	736,772 <sup>A</sup>	100,716,732	4.14
Dufry AG RegS	60,526	33,698	2,203	92,021 <sup>A</sup>	3,822,552	0.16
Mobilezone Holding AG RegS	55,451	6,341	1,637	60,155	776,000	0.03
Swatch Group AG	37,414	4,569	957	41,026 <sup>A</sup>	11,134,456	0.46
Swatch Group AG RegS	71,010	10,291	1,851	79,450	4,175,098	0.17
Valora Holding AG RegS	4,806	528	133	5,201 <sup>A</sup>	822,798	0.03
Zur Rose Group AG	12,399	1,274	319	13,354 <sup>A</sup>	4,660,546	0.19
					<b>126,108,182</b>	<b>5.18</b>
<b>Iron &amp; steel</b>						
Swiss Steel Holding AG	1,351,267	103,198	555,680	898,785 <sup>A</sup>	316,372	0.01
					<b>316,372</b>	<b>0.01</b>
<b>Electrical components &amp; equipment</b>						
Huber + Suhner AG RegS	20,549	2,195	555	22,189	1,817,279	0.08
Leclanche SA RegS	84,572	9,941	2,564	91,949 <sup>A</sup>	54,250	0.00
					<b>1,871,529</b>	<b>0.08</b>
<b>Electric</b>						
BKW AG	25,753	2,682	676	27,759	3,475,427	0.14
Edisun Power Europe AG	224	20	5	239 <sup>A</sup>	28,919	0.00
Romande Energie Holding SA RegS	436	40	10	466	629,100	0.03
					<b>4,133,446</b>	<b>0.17</b>
<b>Electronics</b>						
ABB Ltd RegS	2,366,000	236,479	334,301	2,268,178	72,332,196	2.97
Cicor Technologies Ltd RegS	2,605	292	75	2,822	147,873	0.01
Comet Holding AG RegS	10,138	1,043	263	10,918	3,783,087	0.15
dormakaba Holding AG	3,840	397	99	4,138	2,337,970	0.10
LEM Holding SA RegS	751	80	53	778	1,890,540	0.08
Phoenix Mecano AG	810	80	20	870 <sup>A</sup>	356,700	0.01
Schaffner Holding AG RegS	637	60	15	682 <sup>A</sup>	200,508	0.01
Von Roll Holding AG	301,052	35,291	8,912	327,431 <sup>A</sup>	379,820	0.01
					<b>81,428,694</b>	<b>3.34</b>
<b>Airlines</b>						
Perfect Holding SA	103,484	12,182	3,143	112,523 <sup>A</sup>	7,877	0.00
					<b>7,877</b>	<b>0.00</b>

# iSHARES ETF (CH)

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

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

For the financial period ended 30 November 2021

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	30 November 2021 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Shares (continued)</b>						
<b>Leisure time</b>						
Bergbahnen Engelberg-Truebsee-Titlis AG BET RegS	3,900	462	118	4,244 <sup>A</sup>	189,282	0.01
PIERER Mobility AG	9,600	1,079	274	10,405 <sup>A</sup>	879,223	0.03
					<b>1,068,505</b>	<b>0.04</b>
<b>Healthcare - services</b>						
Lonza Group AG RegS	96,456	11,584	2,932	105,108	78,095,244	3.21
					<b>78,095,244</b>	<b>3.21</b>
<b>Healthcare - products</b>						
Alcon Inc	647,058	78,244	20,009	705,293	51,288,907	2.11
Coltene Holding AG RegS	5,579	633	161	6,051	612,361	0.03
Medacta Group SA	7,453	811	210	8,054 <sup>A</sup>	1,038,966	0.04
Medartis Holding AG	5,799	598	877	5,520	596,160	0.02
Medmix AG	-	33,705	160	33,545 <sup>A</sup>	1,469,271	0.06
Sonova Holding AG RegS	70,159	7,573	3,215	74,517	25,820,141	1.06
Straumann Holding AG RegS	14,638	1,747	442	15,943	31,200,451	1.28
Tecan Group AG RegS	15,594	2,765	591	17,768	9,745,748	0.40
					<b>121,772,005</b>	<b>5.00</b>
<b>Commercial services</b>						
Adecco Group AG RegS	211,758	33,175	6,689	238,244	10,196,843	0.42
MCH Group AG	8,333	972	251	9,054 <sup>A</sup>	86,919	0.00
Orell Fuessli AG RegS	1,021	116	30	1,107	99,187	0.00
Poenina Holding AG	4,197	482	124	4,555 <sup>A</sup>	184,022	0.01
SGS SA RegS	7,966	881	282	8,565	23,785,005	0.98
					<b>34,351,976</b>	<b>1.41</b>
<b>Semiconductors</b>						
ams AG	358,620	44,764	13,880	389,504 <sup>A</sup>	6,376,180	0.26
Sensirion Holding AG	14,235	2,510	1,426	15,319 <sup>A</sup>	1,911,811	0.08
u-blox Holding AG	8,812	1,029	258	9,583 <sup>A</sup>	628,645	0.03
					<b>8,916,636</b>	<b>0.37</b>
<b>Home furnishings</b>						
V-ZUG Holding AG	2,532	1,047	93	3,486 <sup>A</sup>	411,348	0.02
					<b>411,348</b>	<b>0.02</b>
<b>Holding companies - diversified operations</b>						
Metall Zug AG RegS	242	20	5	257	496,010	0.02
					<b>496,010</b>	<b>0.02</b>
<b>Real estate</b>						
Allreal Holding AG RegS	18,588	1,920	482	20,026	3,812,950	0.16
Fundamenta Real Estate AG	38,781	4,383	1,123	42,041 <sup>A</sup>	824,004	0.03
Hiag Immobilien Holding AG	3,713	2,900	108	6,505 <sup>A</sup>	599,761	0.02
Hiag Immobilien Holding AG Rights	-	3,996	3,996	-	-	0.00
Intershop Holding AG	1,418	157	39	1,536	878,592	0.04
Investis Holding SA	3,621	406	103	3,924 <sup>A</sup>	406,134	0.02
Mobimo Holding AG RegS	8,578	889	223	9,244	2,773,200	0.11
Orascom Development Holding AG	16,872	1,976	504	18,344 <sup>A</sup>	194,446	0.01
Peach Property Group AG	12,519	6,773	430	18,862 <sup>A</sup>	1,150,582	0.05
Plazza AG RegS	1,930	217	54	2,093 <sup>A</sup>	701,155	0.03
PSP Swiss Property AG RegS	59,080	7,694	1,519	65,255	7,047,540	0.29
SF Urban Properties AG	3,558	407	103	3,862 <sup>A</sup>	380,407	0.02
Swiss Prime Site AG RegS	97,988	11,560	2,005	107,543	9,377,750	0.39
Varia US Properties AG	5,772	657	168	6,261 <sup>A</sup>	277,988	0.01
Wartek Invest AG RegS	214	20	5	229 <sup>A</sup>	547,310	0.02

# iSHARES ETF (CH)

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

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

For the financial period ended 30 November 2021

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	30 November 2021 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Shares (continued)</b>						
<b>Real estate (continued)</b>						
Zueblin Immobilien Holding AG RegS	2,466	281	71	2,676 <sup>A</sup>	72,252	0.00
Zug Estates Holding AG	375	40	10	405	789,750	0.03
					<b>29,833,821</b>	<b>1.23</b>
<b>Internet</b>						
Lastminute.com NV	6,652	773	196	7,229	253,015	0.01
WISeKey International Holding Ltd	37,953	143,794	1,860	179,887 <sup>A</sup>	161,898	0.01
					<b>414,913</b>	<b>0.02</b>
<b>Investment companies</b>						
AEVIS VICTORIA SA	32,445	3,809	958	35,296 <sup>A</sup>	527,676	0.02
Blackstone Resources AG	14,435	1,691	436	15,690 <sup>A</sup>	37,342	0.00
Novavest Real Estate AG	9,300	2,041	237	11,104	514,115	0.02
Novavest Real Estate AG Rights	-	9,412	9,412	-	-	0.00
					<b>1,079,133</b>	<b>0.04</b>
<b>Cosmetics &amp; personal care</b>						
Lalique Group SA	1,661	-	-	1,661	66,440	0.00
					<b>66,440</b>	<b>0.00</b>
<b>Machinery - diversified</b>						
Bobst Group SA RegS	9,958	1,123	285	10,796	870,698	0.04
Bucher Industries AG RegS	8,565	876	219	9,222	3,864,018	0.16
Burckhardt Compression Holding AG	3,915	417	104	4,228	1,725,024	0.07
Bystronic AG	1,919	200	50	2,069	2,606,940	0.11
Carlo Gavazzi Holding AG	522	60	15	567	150,254	0.01
Georg Fischer AG RegS	5,315	637	135	5,817	7,806,414	0.32
Inficon Holding AG RegS	2,257	352	59	2,550	3,014,100	0.12
Interroll Holding AG RegS	908	116	42	982	4,139,130	0.17
Kardex Holding AG RegS	7,714	809	207	8,316	2,320,164	0.09
Klingelberg AG	5,758	660	170	6,248	114,338	0.00
Komax Holding AG RegS	5,018	534	137	5,415 <sup>A</sup>	1,329,924	0.05
Perrot Duval Holding SA	129	20	5	144 <sup>A</sup>	13,752	0.00
Rieter Holding AG RegS	4,209	382	1,021	3,570	640,458	0.03
Zehnder Group AG	12,715	1,374	352	13,737	1,234,956	0.05
					<b>29,830,170</b>	<b>1.22</b>
<b>Media</b>						
TX Group AG	4,276	491	126	4,641	701,719	0.03
					<b>701,719</b>	<b>0.03</b>
<b>Metal fabricate &amp; hardware</b>						
SFS Group AG	21,994	2,284	575	23,703 <sup>A</sup>	2,768,510	0.11
VAT Group AG	34,918	3,999	1,098	37,819 <sup>A</sup>	16,753,817	0.69
					<b>19,522,327</b>	<b>0.80</b>
<b>Food</b>						
Aryzta AG	1,296,834	138,307	34,994	1,400,147 <sup>A</sup>	1,505,158	0.06
Barry Callebaut AG RegS	3,883	1,272	116	5,039 <sup>A</sup>	10,985,020	0.45
Bell Food Group AG RegS	2,774	302	78	2,998 <sup>A</sup>	875,416	0.04
Chocoladefabriken Lindt & Spruengli AG	1,339	194	35	1,498 <sup>A</sup>	16,942,380	0.70
Chocoladefabriken Lindt & Spruengli AG RegS	138	23	8	153 <sup>A</sup>	17,350,200	0.71
Emmi AG RegS	2,594	260	65	2,789 <sup>A</sup>	2,861,514	0.12
Groupe Minoteries SA RegS	350	40	10	380	152,760	0.01
HOCHDORF Holding AG	1,581	176	45	1,712 <sup>A</sup>	70,278	0.00

# iSHARES ETF (CH)

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

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

For the financial period ended 30 November 2021

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	30 November 2021 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Shares (continued)</b>						
<b>Food (continued)</b>						
Nestle SA RegS	3,731,706	401,360	163,013	3,970,053	468,466,254	19.24
Orior AG	8,532	956	246	9,242	813,296	0.03
					<b>520,022,276</b>	<b>21.36</b>
<b>Private equity</b>						
Airesis SA RegS	41,857	4,921	1,270	45,508	32,311	0.00
BV Holding AG	-	10,880	52	10,828 <sup>^</sup>	969,106	0.04
Ina Invest Holding AG	3,299	388	100	3,587	67,077	0.00
Spice Private Equity AG	2,008	-	-	2,008 <sup>^</sup>	30,846	0.00
					<b>1,099,340</b>	<b>0.04</b>
<b>Aerospace &amp; defence</b>						
Montana Aerospace AG	23,590	8,119	695	31,014	935,072	0.04
					<b>935,072</b>	<b>0.04</b>
<b>Software</b>						
Kudelski SA	51,380	6,019	1,535	55,864	195,524	0.01
SHL TeleMedicine Ltd RegS	-	8,607	228	8,379	161,715	0.00
Temenos AG RegS	85,860	11,382	2,199	95,043	11,200,817	0.46
					<b>11,558,056</b>	<b>0.47</b>
<b>Telecommunications</b>						
Ascom Holding AG RegS	46,900	5,372	1,366	50,906 <sup>^</sup>	607,818	0.03
Swisscom AG RegS	32,987	3,959	1,033	35,913 <sup>^</sup>	18,329,995	0.75
					<b>18,937,813</b>	<b>0.78</b>
<b>Transportation</b>						
BVZ Holding AG RegS	145	20	5	160	109,600	0.01
Jungfraubahn Holding AG RegS	5,968	2,090	173	7,885 <sup>^</sup>	1,014,011	0.04
Kuehne + Nagel International AG RegS	72,825	9,365	1,865	80,325	21,181,703	0.87
					<b>22,305,314</b>	<b>0.92</b>
<b>Packaging &amp; containers</b>						
Aluflexpack AG	9,616	1,117	285	10,448 <sup>^</sup>	239,259	0.01
SIG Combibloc Group AG	416,602	48,974	14,241	451,335 <sup>^</sup>	10,940,361	0.45
Vetropack Holding AG	16,337	1,799	460	17,676	936,828	0.04
					<b>12,116,448</b>	<b>0.50</b>
<b>Insurance</b>						
Baloise Holding AG RegS	59,775	7,379	2,267	64,887	8,928,451	0.36
Helvetia Holding AG RegS	44,936	5,959	1,166	49,729	5,057,439	0.21
Swiss Life Holding AG RegS	41,560	4,670	1,679	44,551	23,603,120	0.97
Swiss Re AG	373,988	44,630	10,599	408,019	35,269,162	1.45
Vaudoise Assurances Holding SA	1,221	136	34	1,323 <sup>^</sup>	560,952	0.02
Zurich Insurance Group AG	194,887	23,379	5,899	212,367	80,508,330	3.31
					<b>153,927,454</b>	<b>6.32</b>
<b>Distribution &amp; wholesale</b>						
ALSO Holding AG RegS	8,138	849	213	8,774	2,447,946	0.10
Bossard Holding AG RegS	7,178	747	188	7,737 <sup>^</sup>	2,352,048	0.10
					<b>4,799,994</b>	<b>0.20</b>
<b>Advertising</b>						
APG SGA SA	1,762	195	49	1,908 <sup>^</sup>	362,902	0.01
DKSH Holding AG	46,534	4,819	1,212	50,141 <sup>^</sup>	3,680,349	0.15
Highlight Event and Entertainment AG	5,290	-	-	5,290	134,366	0.01
					<b>4,177,617</b>	<b>0.17</b>

# iSHARES ETF (CH)

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

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

For the financial period ended 30 November 2021

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	30 November 2021 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Shares (continued)</b>						
<b>Hand &amp; machine tools</b>						
Adval Tech Holding AG RegS	370	40	10	400	65,200	0.00
Mikron Holding AG RegS	9,387	1,096	281	10,202	76,515	0.00
Schindler Holding AG	52,855	6,019	1,654	57,220	13,561,140	0.56
Schindler Holding AG RegS	25,568	3,889	671	28,786	6,586,237	0.27
Schlatter Industries AG	554	60	15	599	13,537	0.00
Schweiter Technologies AG	1,266	120	30	1,356 <sup>^</sup>	1,789,920	0.08
Starrag Group Holding AG	1,331	156	40	1,447	66,562	0.00
Tornos Holding AG RegS	10,212	1,199	310	11,101 <sup>^</sup>	76,930	0.00
					<b>22,236,041</b>	<b>0.91</b>
<b>Total shares</b>					<b>2,433,502,720</b>	<b>99.95</b>
<b>Total securities traded on an official stock exchange</b>					<b>2,433,502,720</b>	<b>99.95</b>
<b>Total securities</b>					<b>2,433,502,720</b>	<b>99.95</b>
<b>Derivative financial instruments</b>						
<b>Index Futures</b>						
Swiss Market Index Future June 2021	188	-	188	-	-	0.00
Swiss Market Index Future September 2021	-	212	212	-	-	0.00
Swiss Market Index Future December 2021	-	175	167	8	37,408	0.00
					<b>37,408</b>	<b>0.00</b>
<b>Total derivative financial instruments</b>					<b>37,408</b>	<b>0.00</b>
<b>Total investments</b>					<b>2,433,540,128</b>	<b>99.95</b>
Sight deposits					362,952	0.02
Other assets					753,883	0.03
<b>Total sub-fund assets</b>					<b>2,434,656,963</b>	<b>100.00</b>
Other liabilities					(205,450)	(0.01)
<b>Net sub-fund assets</b>					<b>2,434,451,513</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 1-3 ETF (CH)

For the financial period ended 30 November 2021

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	30 November 2021 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	-	26,024,000	2,294,000	23,730,000	24,901,076	41.25
Swiss Confederation Government Bond 4% 11.02.2023	52,371,000	4,993,000	25,024,000	32,340,000	34,202,783	56.66
					<b>59,103,859</b>	<b>97.91</b>
<b>Total bonds</b>					<b>59,103,859</b>	<b>97.91</b>
<b>Total securities traded on an official stock exchange</b>					<b>59,103,859</b>	<b>97.91</b>
<b>Total securities</b>					<b>59,103,859</b>	<b>97.91</b>
<b>Total investments</b>					<b>59,103,859</b>	<b>97.91</b>
Sight deposits					72,660	0.12
Other assets					1,186,557	1.97
<b>Total sub-fund assets</b>					<b>60,363,076</b>	<b>100.00</b>
Other liabilities					(7,492)	(0.01)
<b>Net sub-fund assets</b>					<b>60,355,584</b>	<b>99.99</b>

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



# iSHARES ETF (CH)

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

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

For the financial period ended 30 November 2021

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	30 November 2021 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Securities traded on an official stock exchange</b>						
<b>Bonds</b>						
<b>Switzerland</b>						
Swiss Confederation Government Bond 1.25% 11.06.2024	16,952,000	-	16,952,000	-	-	0.00
Swiss Confederation Government Bond 1.25% 28.05.2026	15,548,000	11,597,000	1,378,000	25,767,000	27,864,434	21.60
Swiss Confederation Government Bond 1.5% 24.07.2025	14,404,000	11,492,000	2,082,000	23,814,000	25,656,013	19.89
Swiss Confederation Government Bond 3.25% 27.06.2027	13,728,000	7,243,000	2,134,000	18,837,000	22,805,956	17.68
Swiss Confederation Government Bond 4% 08.04.2028	29,588,000	13,632,000	3,845,000	39,375,000	50,642,156	39.25
					<b>126,968,559</b>	<b>98.42</b>
<b>Total bonds</b>					<b>126,968,559</b>	<b>98.42</b>
<b>Total securities traded on an official stock exchange</b>					<b>126,968,559</b>	<b>98.42</b>
<b>Total securities</b>					<b>126,968,559</b>	<b>98.42</b>
<b>Total investments</b>					<b>126,968,559</b>	<b>98.42</b>
Sight deposits					125,104	0.10
Other assets					1,913,702	1.48
<b>Total sub-fund assets</b>					<b>129,007,365</b>	<b>100.00</b>
Other liabilities					(15,872)	(0.01)
<b>Net sub-fund assets</b>					<b>128,991,493</b>	<b>99.99</b>

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

# iSHARES ETF (CH)

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

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

For the financial period ended 30 November 2021

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	30 November 2021 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Securities traded on an official stock exchange</b>						
<b>Bonds</b>						
<b>Switzerland</b>						
Swiss Confederation Government Bond (Zero-Coupon) 22.06.2029	30,225,000	14,227,000	12,040,000	32,412,000	33,330,880	15.75
Swiss Confederation Government Bond (Zero-Coupon) 26.06.2034	12,220,000	5,997,000	4,971,000	13,246,000	13,534,763	6.39
Swiss Confederation Government Bond 0.25% 23.06.2035	-	17,386,000	8,284,000	9,102,000	9,600,335	4.54
Swiss Confederation Government Bond 0.5% 27.05.2030	20,800,000	8,866,000	6,800,000	22,866,000	24,448,327	11.55
Swiss Confederation Government Bond 0.5% 27.06.2032	13,975,000	10,544,000	6,389,000	18,130,000	19,550,486	9.24
Swiss Confederation Government Bond 2.25% 22.06.2031	18,850,000	9,750,000	7,658,000	20,942,000	26,029,859	12.30
Swiss Confederation Government Bond 2.5% 08.03.2036	28,015,000	10,624,000	10,075,000	28,564,000	39,392,612	18.61
Swiss Confederation Government Bond 3.5% 08.04.2033	28,210,000	9,415,000	7,655,000	29,970,000	42,701,256	20.17
					<b>208,588,518</b>	<b>98.55</b>
<b>Total bonds</b>					<b>208,588,518</b>	<b>98.55</b>
<b>Total securities traded on an official stock exchange</b>					<b>208,588,518</b>	<b>98.55</b>
<b>Total securities</b>					<b>208,588,518</b>	<b>98.55</b>
<b>Total investments</b>					<b>208,588,518</b>	<b>98.55</b>
Sight deposits					250,019	0.12
Other assets					2,809,600	1.33
<b>Total sub-fund assets</b>					<b>211,648,137</b>	<b>100.00</b>
Other liabilities					(1,119,934)	(0.53)
<b>Net sub-fund assets</b>					<b>210,528,203</b>	<b>99.47</b>

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

# iSHARES ETF (CH)

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

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

For the financial period ended 30 November 2021

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	30 November 2021 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Securities traded on an official stock exchange</b>						
<b>Bonds</b>						
<b>Australia</b>						
AMP Group Finance Services Ltd 0.2031% 03.06.2024	2,575,000	-	-	2,575,000	2,492,600	0.15
AMP Group Finance Services Ltd 0.75% 19.12.2022	1,505,000	-	-	1,505,000	1,498,980	0.09
AMP Group Finance Services Ltd 0.8% 18.07.2023	2,975,000	-	-	2,975,000	2,949,713	0.17
Commonwealth Bank of Australia 0.113% 10.12.2029	1,870,000	500,000	-	2,370,000	2,343,930	0.14
Commonwealth Bank of Australia 0.4% 25.09.2026	4,500,000	700,000	-	5,200,000	5,322,200	0.31
Macquarie Bank Ltd 0.625% 04.09.2023	3,150,000	300,000	-	3,450,000	3,513,825	0.20
Macquarie Bank Ltd 0.75% 05.02.2024	2,400,000	-	-	2,400,000	2,455,200	0.14
Macquarie Bank Ltd 3% 29.11.2022	1,660,000	-	1,660,000	-	-	0.00
Macquarie Group Ltd 0.395% 20.07.2028	-	3,900,000	-	3,900,000	3,909,750	0.23
National Australia Bank Ltd 0.065% 29.01.2029	3,300,000	-	-	3,300,000	3,280,200	0.19
National Australia Bank Ltd 0.125% 21.06.2027	1,300,000	-	-	1,300,000	1,309,100	0.08
National Australia Bank Ltd 0.25% 19.01.2023	2,110,000	-	-	2,110,000	2,128,146	0.12
National Australia Bank Ltd 0.25% 13.03.2024	2,875,000	300,000	-	3,175,000	3,221,038	0.19
National Australia Bank Ltd 0.3% 31.10.2025	2,250,000	800,000	-	3,050,000	3,107,950	0.18
National Australia Bank Ltd 0.35% 05.08.2022	2,500,000	-	2,500,000	-	-	0.00
National Australia Bank Ltd 1.625% 05.09.2023	3,260,000	-	-	3,260,000	3,378,990	0.20
Transurban Queensland Finance Pty Ltd 0.625% 23.06.2023	1,750,000	-	-	1,750,000	1,768,375	0.10
Transurban Queensland Finance Pty Ltd 0.65% 02.11.2026	1,750,000	-	-	1,750,000	1,778,875	0.10
Transurban Queensland Finance Pty Ltd 0.875% 19.11.2031	2,300,000	300,000	-	2,600,000	2,635,100	0.15
Transurban Queensland Finance Pty Ltd 1% 08.12.2025	2,000,000	1,000,000	-	3,000,000	3,088,500	0.18
Westpac Banking Corp 0.3% 28.11.2025	3,575,000	-	-	3,575,000	3,641,137	0.21
Westpac Banking Corp 0.4% 09.06.2023	2,970,000	-	-	2,970,000	3,008,610	0.18
Westpac Banking Corp 0.4% 06.06.2024	1,400,000	500,000	-	1,900,000	1,934,200	0.11
Westpac Banking Corp 0.5% 16.05.2028	1,650,000	300,000	-	1,950,000	2,001,675	0.12
Woodside Finance Ltd 1% 11.12.2023	2,100,000	-	-	2,100,000	2,142,000	0.12
					<b>62,910,094</b>	<b>3.66</b>
<b>Bermuda</b>						
CBQ Finance Ltd 0.195% 22.04.2024	1,575,000	-	-	1,575,000	1,579,725	0.09
CBQ Finance Ltd 0.38% 19.10.2023	1,700,000	-	-	1,700,000	1,717,000	0.10
CBQ Finance Ltd 0.735% 27.11.2024	2,600,000	-	-	2,600,000	2,640,300	0.15
CBQ Finance Ltd 1.115% 17.10.2022	1,170,000	-	1,170,000	-	-	0.00
					<b>5,937,025</b>	<b>0.34</b>
<b>Virgin Islands (British)</b>						
Sinochem Offshore Capital Co Ltd 0.76% 17.06.2022	2,750,000	-	2,750,000	-	-	0.00
					-	<b>0.00</b>
<b>Chile</b>						
Banco BICE 0.75% 29.10.2026	-	1,500,000	-	1,500,000	1,511,250	0.09
Banco de Chile 0.25% 05.12.2024	1,300,000	200,000	-	1,500,000	1,505,250	0.09
Banco de Chile 0.3154% 04.01.2027	-	1,000,000	-	1,000,000	995,000	0.06
Banco de Chile 0.568% 21.11.2023	1,000,000	200,000	-	1,200,000	1,215,600	0.07
Banco de Credito e Inversiones SA 0.1% 18.09.2026	1,200,000	-	-	1,200,000	1,186,800	0.07
Banco de Credito e Inversiones SA 0.25% 29.10.2025	1,500,000	-	-	1,500,000	1,501,500	0.09
Banco de Credito e Inversiones SA 0.25% 24.09.2029	880,000	-	-	880,000	852,720	0.05
Banco de Credito e Inversiones SA 0.385% 15.12.2026	-	1,700,000	-	1,700,000	1,699,150	0.10
Banco de Credito e Inversiones SA 0.4% 22.11.2024	2,240,000	-	-	2,240,000	2,259,040	0.13
Banco del Estado de Chile 0.01% 04.10.2027	800,000	500,000	-	1,300,000	1,272,050	0.07
Banco del Estado de Chile 0.24% 06.06.2025	2,345,000	-	-	2,345,000	2,350,863	0.14
Banco del Estado de Chile 0.575% 07.04.2027	1,450,000	-	-	1,450,000	1,467,400	0.08

# iSHARES ETF (CH)

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

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

For the financial period ended 30 November 2021

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	30 November 2021 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Bonds (continued)</b>						
<b>Chile (continued)</b>						
Banco del Estado de Chile 0.6925% 04.12.2024	1,000,000	-	-	1,000,000	1,019,000	0.06
Banco Santander Chile 0.135% 29.08.2029	1,000,000	-	-	1,000,000	963,500	0.05
Banco Santander Chile 0.2975% 22.10.2026	-	2,500,000	-	2,500,000	2,498,750	0.14
Banco Santander Chile 0.33% 22.06.2027	-	3,250,000	550,000	2,700,000	2,687,850	0.16
Banco Santander Chile 0.35% 30.05.2025	800,000	-	-	800,000	806,000	0.05
Banco Santander Chile 0.384% 27.09.2024	1,850,000	-	-	1,850,000	1,863,875	0.11
Banco Santander Chile 0.441% 21.12.2023	500,000	-	-	500,000	505,250	0.03
Coopeuch Ltda 1.05% 15.10.2021	1,500,000	-	1,500,000	-	-	0.00
Scotiabank Chile SA 0.385% 22.07.2026	-	2,300,000	-	2,300,000	2,300,000	0.13
Scotiabank Chile SA 0.418% 31.03.2027	-	500,000	-	500,000	500,750	0.03
Tanner Servicios Financieros SA 0.6% 07.11.2022	2,210,000	-	-	2,210,000	2,210,000	0.13
Tanner Servicios Financieros SA 1.15% 26.04.2024	-	2,000,000	-	2,000,000	1,993,000	0.11
					<b>35,164,598</b>	<b>2.04</b>
<b>Denmark</b>						
Danske Bank A/S 0.625% 24.11.2022	2,400,000	-	-	2,400,000	2,423,280	0.14
					<b>2,423,280</b>	<b>0.14</b>
<b>Germany</b>						
Berlin Hyp AG 0.25% 11.09.2028	1,200,000	1,000,000	-	2,200,000	2,222,000	0.13
Berlin Hyp AG 0.25% 11.09.2028	-	1,000,000	1,000,000	-	-	0.00
Berlin Hyp AG 0.25% 04.10.2029	-	2,500,000	-	2,500,000	2,518,750	0.15
Berlin Hyp AG 0.25% 10.03.2031	1,700,000	-	-	1,700,000	1,705,950	0.10
Commerzbank AG 1.1% 11.07.2025	1,200,000	-	-	1,200,000	1,237,200	0.07
Deutsche Bahn Finance GMBH 0.1% 01.12.2025	1,500,000	-	-	1,500,000	1,524,750	0.09
Deutsche Bahn Finance GMBH 0.1% 19.06.2029	2,340,000	1,000,000	-	3,340,000	3,368,390	0.19
Deutsche Bahn Finance GMBH 0.1% 28.01.2036	5,035,000	-	-	5,035,000	4,916,678	0.28
Deutsche Bahn Finance GMBH 0.2% 20.05.2033	3,300,000	1,800,000	-	5,100,000	5,105,100	0.30
Deutsche Bahn Finance GMBH 0.25% 27.10.2031	-	3,850,000	-	3,850,000	3,903,900	0.23
Deutsche Bahn Finance GMBH 0.45% 08.11.2030	3,250,000	-	-	3,250,000	3,360,500	0.19
Deutsche Bahn Finance GMBH 0.5% 18.07.2028	5,500,000	300,000	-	5,800,000	6,020,400	0.35
Deutsche Bahn Finance GMBH 0.5% 19.06.2034	1,095,000	-	-	1,095,000	1,132,230	0.07
Deutsche Bahn Finance GMBH 1.375% 24.07.2023	7,340,000	200,000	-	7,540,000	7,785,050	0.45
Deutsche Bahn Finance GMBH 1.5% 21.02.2024	200,000	-	-	200,000	208,800	0.01
Deutsche Bahn Finance GMBH 1.5% 26.08.2024	2,280,000	-	-	2,280,000	2,400,840	0.14
Deutsche Bank AG 0.315% 14.09.2027	-	3,000,000	-	3,000,000	2,989,500	0.17
Deutsche Bank AG 0.625% 08.02.2023	1,500,000	-	-	1,500,000	1,511,400	0.09
Deutsche Bank AG 0.625% 19.12.2023	3,350,000	-	-	3,350,000	3,385,175	0.20
Deutsche Bank AG 0.75% 21.03.2022	3,500,000	-	3,500,000	-	-	0.00
Deutsche Bank AG 0.8% 07.02.2025	2,000,000	-	-	2,000,000	2,036,000	0.12
Deutsche Bank AG 1.625% 12.09.2022	1,500,000	-	-	1,500,000	1,519,500	0.09
Deutsche Pfandbriefbank AG 0.125% 05.06.2023	1,700,000	-	-	1,700,000	1,706,800	0.10
Deutsche Pfandbriefbank AG 0.3% 02.11.2021	500,000	-	500,000	-	-	0.00
Deutsche Telekom AG 0.435% 06.02.2032	3,350,000	300,000	-	3,650,000	3,670,075	0.21
DVB Bank SE 0.575% 17.06.2022	1,000,000	-	1,000,000	-	-	0.00
DZ Bank AG Deutsche Zentral-Genossenschaftsbank Frankfurt Am Main 3.238% 30.08.2023	455,000	-	-	455,000	476,385	0.03
Henkel AG & Co KGaA 0.2725% 28.04.2023	3,350,000	-	-	3,350,000	3,385,175	0.20
Muenchener Hypothekenbank eG 0.1% 17.12.2025	2,200,000	-	-	2,200,000	2,202,200	0.13
Muenchener Hypothekenbank eG 0.125% 18.11.2027	1,100,000	-	-	1,100,000	1,101,650	0.06
Muenchener Hypothekenbank eG 0.2% 03.03.2031	2,150,000	-	-	2,150,000	2,132,800	0.12
Muenchener Hypothekenbank eG 0.25% 30.03.2027	1,400,000	800,000	-	2,200,000	2,204,400	0.13
Muenchener Hypothekenbank eG 0.25% 18.09.2028	2,500,000	500,000	-	3,000,000	3,025,500	0.18

# iSHARES ETF (CH)

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

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

For the financial period ended 30 November 2021

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	30 November 2021 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Bonds (continued)</b>						
<b>Germany (continued)</b>						
Muenchener Hypothekenbank eG 0.25% 18.09.2028	500,000	-	500,000	-	-	0.00
Muenchener Hypothekenbank eG 0.3% 20.12.2024	2,300,000	-	-	2,300,000	2,321,850	0.13
Muenchener Hypothekenbank eG 0.35% 12.12.2023	1,000,000	-	-	1,000,000	1,010,000	0.06
					<b>82,088,948</b>	<b>4.77</b>
<b>Finland</b>						
Nordea Bank Abp 0.125% 02.06.2026	3,000,000	-	-	3,000,000	3,030,000	0.18
Nordea Bank Abp 0.25% 27.11.2023	2,750,000	500,000	-	3,250,000	3,292,250	0.19
Nordea Bank Abp 0.55% 23.06.2025	2,950,000	-	-	2,950,000	3,028,175	0.17
					<b>9,350,425</b>	<b>0.54</b>
<b>France</b>						
Banque Federative du Credit Mutuel SA 0.15% 06.03.2028	-	1,000,000	-	1,000,000	1,001,640	0.06
Banque Federative du Credit Mutuel SA 0.2% 12.06.2026	1,500,000	-	-	1,500,000	1,516,500	0.09
Banque Federative du Credit Mutuel SA 0.2% 03.11.2028	2,400,000	-	-	2,400,000	2,408,400	0.14
Banque Federative du Credit Mutuel SA 0.25% 10.07.2025	2,800,000	300,000	-	3,100,000	3,144,950	0.18
Banque Federative du Credit Mutuel SA 0.25% 21.06.2029	-	2,100,000	-	2,100,000	2,108,400	0.12
Banque Federative du Credit Mutuel SA 0.25% 24.10.2029	700,000	200,000	-	900,000	900,900	0.05
Banque Federative du Credit Mutuel SA 0.32% 10.02.2025	1,500,000	300,000	-	1,800,000	1,828,800	0.11
Banque Federative du Credit Mutuel SA 0.366% 10.10.2024	1,500,000	-	-	1,500,000	1,524,750	0.09
Banque Federative du Credit Mutuel SA 0.4% 12.02.2024	1,600,000	300,000	-	1,900,000	1,929,450	0.11
Banque Federative du Credit Mutuel SA 0.4% 19.12.2025	2,570,000	-	-	2,570,000	2,623,970	0.15
Banque Federative du Credit Mutuel SA 0.55% 08.12.2023	3,700,000	-	-	3,700,000	3,768,450	0.22
Banque Federative du Credit Mutuel SA 0.6% 05.04.2027	2,400,000	-	-	2,400,000	2,468,400	0.14
Banque Federative du Credit Mutuel SA 1% 13.11.2026	200,000	600,000	-	800,000	838,000	0.05
Banque Federative du Credit Mutuel SA 2% 22.05.2024	620,000	-	-	620,000	654,410	0.04
BNP Paribas SA 0.1475% 13.07.2027	-	3,000,000	-	3,000,000	2,983,500	0.17
BNP Paribas SA 0.15% 10.03.2028	2,800,000	200,000	-	3,000,000	2,964,000	0.17
BNP Paribas SA 0.3% 15.10.2027	400,000	-	-	400,000	397,800	0.02
BNP Paribas SA 0.5% 16.03.2029	2,400,000	-	-	2,400,000	2,409,600	0.14
BNP Paribas SA 1% 06.06.2025	2,000,000	-	-	2,000,000	2,071,000	0.12
BNP Paribas SA 1.75% 05.06.2025	1,000,000	-	-	1,000,000	1,052,500	0.06
BNP Paribas SA 1.875% 12.09.2022	1,740,000	-	1,740,000	-	-	0.00
BPCE SA 0.5% 08.11.2023	1,500,000	-	-	1,500,000	1,526,250	0.09
Credit Agricole SA 0.1275% 27.07.2028	3,000,000	-	-	3,000,000	2,998,500	0.17
Credit Agricole SA 0.1637% 28.04.2028	-	1,900,000	-	1,900,000	1,905,700	0.11
Credit Agricole SA 0.2% 30.10.2023	2,500,000	-	-	2,500,000	2,526,250	0.15
Credit Agricole SA 0.2125% 21.06.2029	-	2,500,000	-	2,500,000	2,503,750	0.15
Credit Agricole SA 0.25% 10.10.2029	500,000	-	-	500,000	501,500	0.03
Credit Agricole SA 0.25% 10.03.2031	1,700,000	-	-	1,700,000	1,692,350	0.10
Credit Agricole SA 0.3% 18.04.2024	1,500,000	-	-	1,500,000	1,521,750	0.09
Credit Agricole SA 0.5% 01.10.2026	2,600,000	-	-	2,600,000	2,636,400	0.15
Credit Agricole SA 0.55% 01.09.2022	1,500,000	-	1,500,000	-	-	0.00
Credit Agricole SA 0.55% 14.12.2026	300,000	-	-	300,000	308,400	0.02
Credit Agricole SA 0.625% 15.09.2023	1,250,000	-	-	1,250,000	1,273,125	0.07
Credit Agricole SA 0.625% 12.07.2024	1,200,000	-	-	1,200,000	1,223,400	0.07
Credit Agricole SA 1% 27.01.2025	400,000	500,000	-	900,000	934,650	0.06
Credit Agricole SA 1% 07.11.2025	1,400,000	-	-	1,400,000	1,451,800	0.09

# iSHARES ETF (CH)

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

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

For the financial period ended 30 November 2021

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	30 November 2021 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Bonds (continued)</b>						
<b>France (continued)</b>						
Credit Agricole SA 1.75% 13.03.2023	1,290,000	-	-	1,290,000	1,327,539	0.08
Credit Agricole SA 2.125% 30.10.2024	2,700,000	-	-	2,700,000	2,887,650	0.17
Credit Agricole SA 2.125% 29.09.2025	1,500,000	-	-	1,500,000	1,600,500	0.09
Electricite de France SA 0.3% 14.10.2024	5,015,000	300,000	-	5,315,000	5,389,410	0.31
Electricite de France SA 0.65% 13.10.2028	1,355,000	-	-	1,355,000	1,394,972	0.08
ELO SACA 1.5% 03.06.2024	1,490,000	-	-	1,490,000	1,544,385	0.09
Engie SA 1.625% 09.10.2024	1,580,000	200,000	-	1,780,000	1,869,890	0.11
mFinance France SA 1.005% 28.03.2023	2,050,000	-	-	2,050,000	2,071,115	0.12
Orange SA 0.2% 24.11.2025	4,450,000	500,000	-	4,950,000	5,009,400	0.29
Orange SA 0.625% 22.06.2029	1,100,000	-	-	1,100,000	1,134,100	0.07
Primeo Holding AG 0.1% 28.09.2029	-	1,500,000	-	1,500,000	1,500,750	0.09
RCI Banque SA 0.5% 20.04.2022	1,000,000	-	1,000,000	-	-	0.00
RCI Banque SA 0.5% 18.07.2024	2,900,000	-	-	2,900,000	2,930,450	0.17
RCI Banque SA 0.55% 30.05.2023	700,000	-	-	700,000	706,440	0.04
Societe Generale SA 0.25% 08.10.2026	1,800,000	-	-	1,800,000	1,785,600	0.10
Societe Generale SA 0.25% 25.02.2027	2,400,000	-	-	2,400,000	2,379,600	0.14
Societe Generale SA 0.3325% 29.11.2028	-	2,000,000	-	2,000,000	2,013,000	0.12
Societe Generale SA 0.375% 26.07.2028	1,600,000	-	-	1,600,000	1,586,400	0.09
Societe Generale SA 0.7% 26.02.2025	1,200,000	-	-	1,200,000	1,219,200	0.07
Societe Generale SA 0.875% 28.02.2024	1,600,000	-	-	1,600,000	1,630,400	0.10
Societe Generale SA 2.375% 19.09.2022	600,000	-	-	600,000	613,680	0.04
TotalEnergies Capital International SA 0.166% 21.12.2029	2,000,000	300,000	-	2,300,000	2,283,900	0.13
TotalEnergies Capital International SA 0.288% 13.07.2026	1,800,000	1,300,000	-	3,100,000	3,144,950	0.18
TotalEnergies Capital International SA 0.5% 01.06.2027	2,690,000	-	-	2,690,000	2,757,250	0.16
TotalEnergies Capital International SA 1% 29.08.2024	9,035,000	-	-	9,035,000	9,351,225	0.54
Unibail-Rodamco-Westfield SE 2% 20.11.2023	550,000	-	-	550,000	578,600	0.03
Vinci SA 3% 24.01.2022	700,000	200,000	900,000	-	-	0.00
					<b>120,309,651</b>	<b>6.99</b>
<b>Ireland</b>						
Glencore Capital Finance DAC 0.5% 07.09.2028	-	1,800,000	-	1,800,000	1,775,700	0.10
Glencore Capital Finance DAC 1% 30.03.2027	3,200,000	-	-	3,200,000	3,278,400	0.19
Intesa Sanpaolo Bank Ireland Plc 0.25% 30.09.2024	2,600,000	600,000	-	3,200,000	3,232,000	0.19
Russian Railways Via RZD Capital Plc 0.898% 03.10.2025	7,420,000	-	-	7,420,000	7,431,130	0.43
Russian Railways Via RZD Capital Plc 1.195% 03.04.2028	1,850,000	-	-	1,850,000	1,845,375	0.11
Russian Railways Via RZD Capital Plc 2.1% 02.10.2023	11,700,000	-	-	11,700,000	12,062,700	0.70
UniCredit Bank Ireland Plc 4.25% 19.10.2022	1,460,000	-	1,460,000	-	-	0.00
					<b>29,625,305</b>	<b>1.72</b>
<b>Jersey</b>						
Glencore Finance Europe Ltd 0.35% 10.09.2025	3,000,000	-	-	3,000,000	3,000,000	0.17
Glencore Finance Europe Ltd 1.25% 09.10.2024	1,650,000	-	-	1,650,000	1,697,850	0.10
Heathrow Funding Ltd 0.45% 15.10.2026	1,600,000	1,100,000	-	2,700,000	2,712,150	0.16
Heathrow Funding Ltd 0.5% 17.05.2024	4,300,000	400,000	-	4,700,000	4,747,000	0.28
					<b>12,157,000</b>	<b>0.71</b>
<b>Cayman Islands</b>						
ADCB Finance Cayman Ltd 0.375% 23.01.2023	1,200,000	-	-	1,200,000	1,209,120	0.07
ADCB Finance Cayman Ltd 0.5% 29.11.2024	1,500,000	1,000,000	-	2,500,000	2,533,750	0.15

# iSHARES ETF (CH)

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

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

For the financial period ended 30 November 2021

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	30 November 2021 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Bonds (continued)</b>						
<b>Cayman Islands (continued)</b>						
ADCB Finance Cayman Ltd 0.725% 15.02.2024	1,500,000	-	-	1,500,000	1,527,750	0.09
BOS Funding Ltd 1.5% 29.11.2023	500,000	-	-	500,000	505,000	0.03
					<b>5,775,620</b>	<b>0.34</b>
<b>Canada</b>						
Bank of Montreal 0.05% 30.12.2022	4,500,000	-	-	4,500,000	4,526,550	0.26
Bank of Nova Scotia 0.1425% 25.10.2028	-	2,200,000	-	2,200,000	2,193,400	0.13
Bank of Nova Scotia 0.3% 16.09.2022	4,400,000	-	4,400,000	-	-	0.00
Bank of Nova Scotia 0.3025% 30.07.2031	-	3,100,000	-	3,100,000	3,082,950	0.18
Canadian Imperial Bank of Commerce 0.05% 15.10.2026	4,000,000	-	-	4,000,000	4,004,000	0.23
Canadian Imperial Bank of Commerce 0.15% 31.07.2023	2,900,000	1,500,000	-	4,400,000	4,446,200	0.26
Canadian Imperial Bank of Commerce 0.18% 20.04.2029	-	3,500,000	-	3,500,000	3,494,750	0.20
Canadian Imperial Bank of Commerce 0.6% 30.01.2025	1,800,000	-	-	1,800,000	1,843,200	0.11
Royal Bank of Canada 0.1% 18.07.2023	3,400,000	800,000	-	4,200,000	4,239,900	0.25
Royal Bank of Canada 0.2% 22.09.2031	-	1,900,000	-	1,900,000	1,868,650	0.11
Royal Bank of Canada 0.25% 15.10.2029	-	2,500,000	-	2,500,000	2,505,000	0.14
					<b>32,204,600</b>	<b>1.87</b>
<b>Liechtenstein</b>						
Hilti AG 0.05% 02.07.2025	2,375,000	-	-	2,375,000	2,396,375	0.14
Hilti AG 0.2% 08.11.2024	1,200,000	-	-	1,200,000	1,215,000	0.07
Hilti AG 0.4% 08.11.2027	900,000	-	-	900,000	918,450	0.05
Hilti AG 1.875% 30.10.2023	930,000	-	-	930,000	971,850	0.06
LGT Bank AG 0.2% 12.10.2026	3,600,000	500,000	-	4,100,000	4,141,000	0.24
LGT Bank AG 0.2% 04.11.2030	2,900,000	-	-	2,900,000	2,885,500	0.17
LGT Bank AG 0.375% 05.07.2028	2,200,000	-	-	2,200,000	2,204,400	0.13
LGT Bank AG 0.375% 15.11.2029	1,200,000	400,000	-	1,600,000	1,598,400	0.09
LGT Bank AG 0.45% 29.07.2031	-	2,600,000	-	2,600,000	2,593,500	0.15
LGT Bank AG 0.5% 12.05.2027	3,050,000	400,000	-	3,450,000	3,537,975	0.21
LGT Bank AG 0.625% 25.11.2025	3,000,000	400,000	-	3,400,000	3,505,400	0.20
LGT Bank AG 1.875% 08.02.2023	2,925,000	-	-	2,925,000	3,008,070	0.17
Liechtensteinische Landesbank AG 0.125% 28.05.2026	2,500,000	-	-	2,500,000	2,512,500	0.15
Liechtensteinische Landesbank AG 0.3% 24.09.2030	2,250,000	-	-	2,250,000	2,243,250	0.13
VP Bank AG 0.6% 29.11.2029	2,000,000	-	-	2,000,000	2,025,000	0.12
VP Bank AG 0.875% 07.10.2024	500,000	-	-	500,000	514,500	0.03
					<b>36,271,170</b>	<b>2.11</b>
<b>Luxembourg</b>						
Aroundtown SA 0.732% 30.01.2025	2,150,000	500,000	-	2,650,000	2,706,975	0.16
Aroundtown SA 1.72% 05.03.2026	2,800,000	200,000	2,360,000	640,000	683,520	0.04
Banque Internationale a Luxembourg SA 0.55% 11.10.2022	2,300,000	-	-	2,300,000	2,316,790	0.14
Banque Internationale a Luxembourg SA 1% 10.07.2025	1,000,000	-	-	1,000,000	1,025,000	0.06
CPI Property Group SA 1.63% 25.10.2023	2,200,000	-	-	2,200,000	2,268,200	0.13
DH Switzerland Finance Sarl 0.5% 08.12.2023	6,510,000	-	-	6,510,000	6,614,160	0.38
DH Switzerland Finance Sarl 1.125% 08.12.2028	2,200,000	400,000	-	2,600,000	2,762,500	0.16
Fondo Financiero para el Desarrollo de la Cuenca del Plata 0.795% 01.12.2028	-	1,000,000	-	1,000,000	1,009,500	0.06
Grand City Properties SA 0.57% 24.06.2024	1,900,000	-	-	1,900,000	1,926,600	0.11
Grand City Properties SA 0.956% 01.09.2026	1,000,000	-	-	1,000,000	1,030,000	0.06
Mediobanca International Luxembourg SA 0.55% 02.03.2023	1,200,000	-	-	1,200,000	1,211,520	0.07
					<b>23,554,765</b>	<b>1.37</b>



# iSHARES ETF (CH)

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

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

For the financial period ended 30 November 2021

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	30 November 2021 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Bonds (continued)</b>						
<b>Mexico</b>						
Banco Mercantil del Norte SA 0.45% 18.12.2023	700,000	-	-	700,000	699,650	0.04
Banco Mercantil del Norte SA 0.5% 06.12.2024	3,160,000	-	-	3,160,000	3,150,520	0.18
Banco Mercantil del Norte SA 1.55% 11.10.2022	3,500,000	-	-	3,500,000	3,537,100	0.21
					<b>7,387,270</b>	<b>0.43</b>
<b>New Zealand</b>						
ANZ New Zealand Int'l Ltd 0.25% 25.10.2023	2,300,000	-	-	2,300,000	2,331,050	0.13
ANZ New Zealand Int'l Ltd 0.25% 22.09.2025	1,600,000	300,000	-	1,900,000	1,928,500	0.11
ANZ New Zealand Int'l Ltd 0.35% 22.10.2024	2,750,000	-	-	2,750,000	2,798,125	0.16
ASB Finance Ltd 0.1175% 29.06.2028	-	2,200,000	-	2,200,000	2,190,100	0.13
ASB Finance Ltd 0.2% 02.08.2024	1,700,000	-	-	1,700,000	1,721,250	0.10
ASB Finance Ltd 0.45% 30.01.2025	2,300,000	2,800,000	2,300,000	2,800,000	2,860,200	0.17
BNZ International Funding Ltd 0.111% 24.07.2028	3,250,000	-	-	3,250,000	3,233,750	0.19
BNZ International Funding Ltd 0.25% 24.06.2022	2,500,000	-	2,500,000	-	-	0.00
Kiwibank Ltd 0.25% 18.10.2023	2,000,000	-	-	2,000,000	2,023,000	0.12
Transpower New Zealand Ltd 0.02% 16.12.2027	1,300,000	-	-	1,300,000	1,310,400	0.08
Transpower New Zealand Ltd 0.0375% 16.03.2029	1,400,000	700,000	-	2,100,000	2,108,400	0.12
Westpac Securities NZ Ltd 0.125% 15.12.2022	1,750,000	-	-	1,750,000	1,763,475	0.10
Westpac Securities NZ Ltd 0.375% 05.02.2024	4,700,000	-	-	4,700,000	4,775,200	0.28
					<b>29,043,450</b>	<b>1.69</b>
<b>Netherlands</b>						
ABN AMRO Bank NV 0.3% 18.12.2024	900,000	-	-	900,000	914,850	0.05
ABN AMRO Bank NV 0.5% 29.07.2022	1,050,000	-	1,050,000	-	-	0.00
Achmea Bank NV 0.5% 15.11.2022	700,000	-	-	700,000	706,650	0.04
Achmea Bank NV 0.5% 27.10.2023	1,500,000	700,000	-	2,200,000	2,234,100	0.13
Achmea Bank NV 0.5% 03.10.2025	1,500,000	-	-	1,500,000	1,526,250	0.09
BMW International Investment BV 0.3% 05.09.2024	2,800,000	500,000	-	3,300,000	3,354,450	0.19
BMW International Investment BV 0.75% 03.09.2027	3,450,000	100,000	-	3,550,000	3,707,975	0.21
Cooperatieve Rabobank UA 0.25% 25.11.2027	2,600,000	400,000	-	3,000,000	3,015,000	0.17
Cooperatieve Rabobank UA 3.125% 15.09.2026	4,805,000	-	-	4,805,000	5,547,372	0.32
Cooperatieve Rabobank UA 3.5% 31.08.2023	2,070,000	-	-	2,070,000	2,213,865	0.13
Daimler International Finance BV 0.25% 14.11.2022	2,320,000	-	-	2,320,000	2,337,168	0.14
Daimler International Finance BV 0.85% 14.11.2025	2,220,000	200,000	-	2,420,000	2,509,540	0.15
Digital Intrepid Holding BV 0.2% 15.12.2026	-	3,400,000	-	3,400,000	3,393,200	0.20
Digital Intrepid Holding BV 0.55% 16.04.2029	-	3,100,000	-	3,100,000	3,110,850	0.18
EBN BV 0.5% 22.09.2022	2,050,000	-	2,050,000	-	-	0.00
EBN BV 0.875% 22.09.2026	1,340,000	-	-	1,340,000	1,410,350	0.08
EBN BV 1.125% 04.07.2024	1,210,000	100,000	-	1,310,000	1,364,365	0.08
EBN BV 1.625% 03.10.2023	1,915,000	-	-	1,915,000	1,992,558	0.12
Enel Finance International NV 0.55% 03.09.2024	3,650,000	200,000	-	3,850,000	3,930,850	0.23
Enel Finance International NV 4% 26.10.2027	380,000	-	-	380,000	463,980	0.03
Shell International Finance BV 0.375% 21.08.2023	7,950,000	1,200,000	-	9,150,000	9,287,250	0.54
Shell International Finance BV 0.875% 21.08.2028	5,890,000	900,000	-	6,790,000	7,102,340	0.41
					<b>60,122,963</b>	<b>3.49</b>
<b>Norway</b>						
DNB Bank ASA 0.05% 13.03.2024	1,300,000	300,000	-	1,600,000	1,615,200	0.09
DNB Bank ASA 0.125% 30.11.2023	1,000,000	-	-	1,000,000	1,008,000	0.06
Norske Tog AS 1.125% 02.05.2023	1,700,000	-	-	1,700,000	1,738,590	0.10
SpareBank 1 Nord Norge 0.125% 11.12.2025	1,400,000	-	-	1,400,000	1,409,100	0.08
SpareBank 1 Nord Norge 0.125% 15.09.2028	-	1,600,000	-	1,600,000	1,595,200	0.09



# iSHARES ETF (CH)

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

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

For the financial period ended 30 November 2021

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	30 November 2021 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Bonds (continued)</b>						
<b>Norway (continued)</b>						
SpareBank 1 Nord Norge 0.3% 16.09.2022	750,000	-	750,000	-	-	0.00
SpareBank 1 SMN 0.35% 05.04.2023	1,650,000	-	-	1,650,000	1,665,015	0.10
					<b>9,031,105</b>	<b>0.52</b>
<b>Austria</b>						
Erste Group Bank AG 0.25% 02.10.2028	-	2,500,000	-	2,500,000	2,507,500	0.14
HYPO NOE Landesbank fuer Niederoesterreich und Wien AG 0.1% 27.11.2024	1,200,000	-	-	1,200,000	1,206,000	0.07
HYPO NOE Landesbank fuer Niederoesterreich und Wien AG 0.125% 17.10.2023	1,000,000	-	-	1,000,000	1,008,000	0.06
Hypo Vorarlberg Bank AG 0.125% 23.08.2028	2,000,000	400,000	-	2,400,000	2,384,400	0.14
Hypo Vorarlberg Bank AG 0.125% 03.09.2029	1,650,000	400,000	-	2,050,000	2,021,300	0.12
Hypo Vorarlberg Bank AG 0.125% 27.03.2030	1,800,000	-	-	1,800,000	1,773,000	0.10
Hypo Vorarlberg Bank AG 0.45% 05.03.2024	1,250,000	-	-	1,250,000	1,268,750	0.07
Hypo Vorarlberg Bank AG 1.625% 29.11.2029	1,400,000	-	-	1,400,000	1,478,400	0.09
Raiffeisen Bank International AG 4.75% 24.10.2022	2,650,000	-	2,650,000	-	-	0.00
Raiffeisenlandesbank Oberoesterreich AG 0.175% 29.10.2026	1,300,000	-	-	1,300,000	1,307,800	0.08
					<b>14,955,150</b>	<b>0.87</b>
<b>Philippines</b>						
Bank of the Philippine Islands (Zero-Coupon) 24.09.2021	500,000	-	500,000	-	-	0.00
					-	<b>0.00</b>
<b>Poland</b>						
mBank SA 0.565% 07.06.2022	2,695,000	-	-	2,695,000	2,705,241	0.16
					<b>2,705,241</b>	<b>0.16</b>
<b>Sweden</b>						
Svenska Handelsbanken AB 1.375% 05.10.2022	2,100,000	-	2,100,000	-	-	0.00
Swedish Match AB 2.125% 26.06.2023	1,015,000	-	-	1,015,000	1,049,003	0.06
					<b>1,049,003</b>	<b>0.06</b>
<b>Switzerland</b>						
Aarekraftwerk Klingnau AG 0.625% 03.08.2029	500,000	-	-	500,000	515,000	0.03
ABB Ltd 0.3% 06.08.2024	3,200,000	-	-	3,200,000	3,246,400	0.19
ABB Ltd 1% 07.05.2029	1,500,000	-	-	1,500,000	1,591,500	0.09
Adecco Group AG 0.875% 27.11.2025	3,200,000	-	-	3,200,000	3,320,000	0.19
Adecco Group AG 0.875% 18.09.2026	900,000	-	-	900,000	936,450	0.05
Aeroport International de Geneve 0.31% 27.06.2029	800,000	-	-	800,000	774,400	0.04
Aeroport International de Geneve 0.4% 20.09.2027	2,405,000	-	-	2,405,000	2,373,735	0.14
Aeroport International de Geneve 0.95% 25.03.2031	2,250,000	-	-	2,250,000	2,264,625	0.13
Aeroport International de Geneve 1.05% 26.05.2023	3,300,000	-	-	3,300,000	3,354,780	0.19
AKEB AG fuer Kernenergie Beteiligungen 1.45% 23.07.2027	2,400,000	-	-	2,400,000	2,548,800	0.15
AKEB AG fuer Kernenergie Beteiligungen 1.625% 09.06.2023	2,000,000	-	-	2,000,000	2,054,000	0.12
Allgemeine Baugenossenschaft Zuerich 0.25% 30.09.2031	-	1,500,000	-	1,500,000	1,491,750	0.09
Allreal Holding AG 0.4% 26.09.2029	1,000,000	-	-	1,000,000	986,000	0.06
Allreal Holding AG 0.5% 19.04.2023	1,000,000	-	-	1,000,000	1,010,200	0.06
Allreal Holding AG 0.6% 15.07.2030	-	2,400,000	-	2,400,000	2,396,400	0.14
Allreal Holding AG 0.625% 10.05.2024	1,700,000	-	-	1,700,000	1,727,200	0.10
Allreal Holding AG 0.7% 22.09.2028	3,200,000	300,000	-	3,500,000	3,550,750	0.21
Allreal Holding AG 0.75% 19.06.2026	1,335,000	-	-	1,335,000	1,364,370	0.08
Allreal Holding AG 0.875% 30.03.2027	1,850,000	-	-	1,850,000	1,899,025	0.11
Allreal Holding AG 1.375% 31.03.2025	1,500,000	-	-	1,500,000	1,562,250	0.09

# iSHARES ETF (CH)

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

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

For the financial period ended 30 November 2021

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	30 November 2021 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Bonds (continued)</b>						
<b>Switzerland (continued)</b>						
Alpiq Holding AG 2.125% 30.06.2023	2,000,000	-	-	2,000,000	2,069,000	0.12
Alpiq Holding AG 2.25% 20.09.2021	475,000	-	475,000	-	-	0.00
Alpiq Holding AG 2.625% 29.07.2024	3,030,000	-	-	3,030,000	3,233,010	0.19
Alpiq Holding AG 3% 16.05.2022	1,315,000	-	1,315,000	-	-	0.00
Amag Leasing AG 0.125% 12.07.2022	1,200,000	-	-	1,200,000	1,200,600	0.07
Amag Leasing AG 0.125% 12.02.2024	1,500,000	-	-	1,500,000	1,498,500	0.09
Amag Leasing AG 0.175% 16.06.2025	-	2,300,000	-	2,300,000	2,296,550	0.13
Amag Leasing AG 0.21% 27.06.2024	-	1,700,000	-	1,700,000	1,699,150	0.10
Amag Leasing AG 0.25% 27.10.2023	2,100,000	-	-	2,100,000	2,106,300	0.12
Amag Leasing AG 0.35% 27.10.2021	2,650,000	-	2,650,000	-	-	0.00
Amag Leasing AG 0.5% 12.11.2025	1,800,000	-	-	1,800,000	1,809,000	0.10
Amag Leasing AG 0.525% 27.10.2026	-	2,000,000	-	2,000,000	2,007,000	0.12
Amag Leasing AG 0.55% 10.02.2023	2,000,000	-	-	2,000,000	2,012,200	0.12
Amag Leasing AG 0.875% 25.10.2024	2,000,000	-	-	2,000,000	2,035,000	0.12
Axpo Holding AG 1.002% 23.07.2027	3,000,000	-	-	3,000,000	3,139,500	0.18
Axpo Holding AG 1.75% 29.05.2024	2,900,000	100,000	-	3,000,000	3,138,000	0.18
Axpo Holding AG 3.125% 26.02.2025	3,085,000	-	-	3,085,000	3,398,127	0.20
Baloise Holding AG (Zero-Coupon) 23.09.2022	1,500,000	-	-	1,500,000	1,506,900	0.09
Baloise Holding AG (Zero-Coupon) 25.09.2026	1,250,000	-	-	1,250,000	1,251,250	0.07
Baloise Holding AG (Zero-Coupon) 25.09.2029	1,350,000	-	-	1,350,000	1,327,725	0.08
Baloise Holding AG 0.125% 27.06.2030	-	2,425,000	-	2,425,000	2,405,600	0.14
Baloise Holding AG 0.15% 17.02.2031	2,160,000	500,000	-	2,660,000	2,625,420	0.15
Baloise Holding AG 0.25% 16.12.2026	2,500,000	-	-	2,500,000	2,531,250	0.15
Baloise Holding AG 0.5% 28.11.2025	2,200,000	-	-	2,200,000	2,256,100	0.13
Baloise Holding AG 0.5% 16.12.2030	1,700,000	-	-	1,700,000	1,734,850	0.10
Baloise Holding AG 1.125% 19.12.2024	1,950,000	-	-	1,950,000	2,033,850	0.12
Baloise Holding AG 1.75% 26.04.2023	2,280,000	-	-	2,280,000	2,350,224	0.14
Baloise Holding AG 2% 12.10.2022	1,060,000	-	-	1,060,000	1,083,320	0.06
Bank Cler AG 0.375% 26.04.2027	1,000,000	-	-	1,000,000	1,015,000	0.06
Bank Cler AG 0.5% 28.11.2025	2,250,000	-	-	2,250,000	2,297,250	0.13
Bank Julius Baer & Co AG 0.125% 27.04.2028	2,850,000	300,000	-	3,150,000	3,118,500	0.18
Banque Cantonale de Geneve 0.125% 23.04.2026	1,500,000	-	-	1,500,000	1,515,000	0.09
Banque Cantonale de Geneve 0.5% 10.06.2024	1,410,000	-	-	1,410,000	1,439,610	0.08
Banque Cantonale de Geneve 1.125% 28.06.2027	1,085,000	-	-	1,085,000	1,131,655	0.07
Banque Cantonale Vaudoise 0.25% 28.11.2025	3,250,000	-	-	3,250,000	3,305,250	0.19
Banque Cantonale Vaudoise 0.4% 07.04.2031	300,000	-	-	300,000	305,100	0.02
Banque Cantonale Vaudoise 0.4% 05.05.2036	2,700,000	200,000	-	2,900,000	2,965,250	0.17
Banque Cantonale Vaudoise 0.5% 13.12.2028	940,000	-	-	940,000	966,790	0.06
Banque Cantonale Vaudoise 0.5% 12.07.2029	1,500,000	-	-	1,500,000	1,549,500	0.09
Banque Cantonale Vaudoise 1.5% 28.03.2024	1,000,000	-	-	1,000,000	1,042,500	0.06
Banque Cantonale Vaudoise 1.625% 30.11.2026	1,280,000	-	-	1,280,000	1,391,360	0.08
Bell Food Group AG 0.375% 01.02.2024	1,805,000	100,000	-	1,905,000	1,925,003	0.11
Bell Food Group AG 0.625% 24.03.2025	3,400,000	600,000	-	4,000,000	4,084,000	0.24
Bell Food Group AG 0.75% 01.02.2028	1,500,000	200,000	-	1,700,000	1,756,100	0.10
Bell Food Group AG 1.75% 16.05.2022	1,950,000	-	1,950,000	-	-	0.00
Berner Kantonalbank AG 0.1% 30.09.2039	1,400,000	-	300,000	1,100,000	1,066,450	0.06
Berner Kantonalbank AG 0.3% 29.05.2030	1,900,000	-	-	1,900,000	1,931,350	0.11
Berner Kantonalbank AG 0.4% 03.05.2027	2,000,000	-	-	2,000,000	2,053,000	0.12
Berner Kantonalbank AG 0.75% 14.07.2025	2,250,000	-	-	2,250,000	2,328,750	0.13
BKW AG 0.25% 29.07.2027	2,000,000	300,000	-	2,300,000	2,329,900	0.14
BKW AG 0.75% 15.10.2025	2,100,000	200,000	-	2,300,000	2,382,800	0.14
BKW AG 2.5% 15.10.2030	3,410,000	-	-	3,410,000	4,052,785	0.24

# iSHARES ETF (CH)

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

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

For the financial period ended 30 November 2021

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	30 November 2021 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Bonds (continued)</b>						
<b>Switzerland (continued)</b>						
BKW AG 3% 27.04.2022	1,115,000	-	1,115,000	-	-	0.00
Bobst Group SA 0.5% 17.02.2026	1,350,000	-	-	1,350,000	1,362,150	0.08
Bobst Group SA 1.125% 27.09.2024	2,400,000	-	-	2,400,000	2,464,800	0.14
Bucher Industries AG 1.375% 02.10.2024	200,000	-	-	200,000	207,600	0.01
Buehler Holding AG 0.1% 21.12.2022	2,000,000	-	-	2,000,000	2,010,200	0.12
Buehler Holding AG 0.6% 21.12.2026	2,200,000	-	-	2,200,000	2,259,400	0.13
Cembra Money Bank AG (Zero-Coupon) 19.05.2023	1,000,000	-	-	1,000,000	1,005,000	0.06
Cembra Money Bank AG 0.1525% 14.10.2026	2,500,000	-	-	2,500,000	2,500,000	0.14
Cembra Money Bank AG 0.18% 05.10.2023	1,600,000	500,000	-	2,100,000	2,115,750	0.12
Cembra Money Bank AG 0.25% 23.05.2024	2,000,000	300,000	-	2,300,000	2,324,150	0.13
Cembra Money Bank AG 0.285% 19.08.2027	1,900,000	-	-	1,900,000	1,906,650	0.11
Cembra Money Bank AG 0.375% 27.06.2025	2,150,000	-	-	2,150,000	2,176,875	0.13
Cembra Money Bank AG 0.4175% 15.11.2028	-	1,850,000	-	1,850,000	1,863,875	0.11
Cembra Money Bank AG 0.875% 08.06.2026	1,000,000	-	-	1,000,000	1,034,000	0.06
Cembra Money Bank AG 1.25% 14.10.2022	1,925,000	-	-	1,925,000	1,953,875	0.11
Chocoladefabriken Lindt & Spruengli AG 0.01% 06.10.2028	3,300,000	1,000,000	-	4,300,000	4,304,300	0.25
Chocoladefabriken Lindt & Spruengli AG 0.25% 06.10.2032	3,100,000	-	-	3,100,000	3,112,400	0.18
Chocoladefabriken Lindt & Spruengli AG 0.3% 06.10.2027	1,175,000	-	-	1,175,000	1,199,088	0.07
Chocoladefabriken Lindt & Spruengli AG 1% 08.10.2024	3,400,000	-	-	3,400,000	3,527,500	0.20
Clariant AG 1.125% 15.04.2026	2,000,000	-	-	2,000,000	2,064,000	0.12
Clientis AG 0.25% 19.05.2028	1,000,000	800,000	-	1,800,000	1,804,500	0.10
Clientis AG 0.5% 29.06.2022	900,000	-	900,000	-	-	0.00
Coop-Gruppe Genossenschaft 0.25% 30.09.2022	2,100,000	-	-	2,100,000	2,112,810	0.12
Coop-Gruppe Genossenschaft 0.5% 19.05.2026	4,350,000	-	-	4,350,000	4,452,225	0.26
Coop-Gruppe Genossenschaft 0.5% 29.09.2027	1,950,000	-	-	1,950,000	1,996,800	0.12
Coop-Gruppe Genossenschaft 0.75% 05.05.2023	4,900,000	-	-	4,900,000	4,974,480	0.29
Coop-Gruppe Genossenschaft 0.75% 06.06.2025	3,100,000	500,000	-	3,600,000	3,706,200	0.22
Coop-Gruppe Genossenschaft 0.875% 31.07.2024	1,300,000	-	-	1,300,000	1,338,350	0.08
Coop-Gruppe Genossenschaft 1% 29.09.2023	1,640,000	-	-	1,640,000	1,677,720	0.10
Credit Suisse AG 0.55% 15.04.2024	2,950,000	300,000	-	3,250,000	3,306,875	0.19
Credit Suisse AG 3.125% 12.11.2030	500,000	-	-	500,000	609,250	0.04
Credit Suisse Group AG 1% 14.04.2023	11,155,000	-	-	11,155,000	11,317,863	0.66
Credit Suisse Schweiz AG (Zero-Coupon) 27.01.2033	500,000	-	500,000	-	-	0.00
CRH Finance Switzerland AG 1.375% 30.09.2022	3,570,000	-	3,570,000	-	-	0.00
Daetwyler Holding AG 0.625% 30.05.2024	1,680,000	-	-	1,680,000	1,706,040	0.10
dormakaba Finance AG 1% 13.10.2025	3,700,000	-	-	3,700,000	3,814,700	0.22
Electricite D'emossion SA 1.375% 02.11.2022	1,855,000	-	-	1,855,000	1,883,938	0.11
Emissions- und Finanz AG 0.375% 06.05.2026	1,350,000	1,100,000	-	2,450,000	2,463,475	0.14
EMMI Finanz AG 0.5% 21.06.2029	950,000	-	-	950,000	972,800	0.06
EMMI Finanz AG 1.625% 12.07.2023	2,110,000	-	-	2,110,000	2,180,685	0.13
Engadiner Kraftwerk AG 1.625% 25.04.2024	800,000	-	-	800,000	834,400	0.05
FCA Capital Suisse SA 0.0519% 20.12.2024	-	3,000,000	-	3,000,000	3,000,000	0.17
FCA Capital Suisse SA 0.1% 23.10.2023	1,300,000	-	-	1,300,000	1,306,500	0.08
FCA Capital Suisse SA 0.75% 29.11.2021	1,000,000	-	1,000,000	-	-	0.00
Ferring Holding SA 1.05% 09.07.2025	2,700,000	1,000,000	-	3,700,000	3,798,050	0.22
Firmenich International SA 1% 19.12.2023	5,560,000	-	-	5,560,000	5,696,220	0.33
Flughafen Zurich AG 0.1% 30.12.2027	3,000,000	-	-	3,000,000	2,974,500	0.17
Flughafen Zurich AG 0.2% 26.02.2035	4,515,000	-	-	4,515,000	4,255,387	0.25
Flughafen Zurich AG 0.625% 24.05.2029	3,525,000	400,000	200,000	3,725,000	3,788,325	0.22

# iSHARES ETF (CH)

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

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

For the financial period ended 30 November 2021

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	30 November 2021 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Bonds (continued)</b>						
<b>Switzerland (continued)</b>						
Flughafen Zurich AG 0.7% 22.05.2024	3,400,000	300,000	-	3,700,000	3,772,150	0.22
Flughafen Zurich AG 1.5% 17.04.2023	3,945,000	-	-	3,945,000	4,040,074	0.23
Galenica AG 0.5% 15.06.2023	2,180,000	-	-	2,180,000	2,205,070	0.13
Galenica AG 1% 15.12.2026	1,500,000	-	-	1,500,000	1,557,750	0.09
Geberit AG 0.1% 17.10.2024	1,200,000	-	-	1,200,000	1,211,400	0.07
Geberit AG 0.3% 17.04.2023	1,500,000	-	-	1,500,000	1,514,700	0.09
Geberit AG 0.35% 20.10.2022	3,250,000	-	-	3,250,000	3,275,350	0.19
Geberit AG 0.6% 17.10.2028	1,550,000	-	-	1,550,000	1,600,375	0.09
Georg Fischer AG 0.95% 25.03.2030	2,525,000	200,000	-	2,725,000	2,859,887	0.17
Georg Fischer AG 1.05% 20.04.2028	1,800,000	-	-	1,800,000	1,890,000	0.11
Georg Fischer Finanz AG 0.875% 12.05.2026	2,550,000	-	-	2,550,000	2,637,975	0.15
Georg Fischer Finanz AG 2.5% 12.09.2022	910,000	-	910,000	-	-	0.00
Givaudan SA 0.15% 10.11.2028	2,825,000	-	-	2,825,000	2,834,887	0.16
Givaudan SA 0.375% 09.04.2025	1,000,000	200,000	-	1,200,000	1,222,800	0.07
Givaudan SA 0.625% 05.12.2031	1,750,000	-	-	1,750,000	1,812,125	0.10
Givaudan SA 1.75% 19.03.2024	2,450,000	-	-	2,450,000	2,566,375	0.15
Glarner Kantonalbank 1% 28.07.2031	-	2,200,000	-	2,200,000	2,249,500	0.13
Grande Dixence SA 0.3% 31.08.2028	1,300,000	1,000,000	-	2,300,000	2,298,850	0.13
Grande Dixence SA 0.8% 17.06.2026	1,100,000	-	-	1,100,000	1,134,650	0.07
Grande Dixence SA 1.125% 04.07.2024	1,400,000	-	-	1,400,000	1,442,700	0.08
Grande Dixence SA 1.25% 06.06.2023	1,250,000	-	-	1,250,000	1,277,500	0.07
Grande Dixence SA 1.375% 18.02.2025	1,300,000	-	-	1,300,000	1,357,850	0.08
Grande Dixence SA 1.75% 12.05.2022	2,380,000	-	2,380,000	-	-	0.00
GZO AG 1.875% 12.06.2024	950,000	-	-	950,000	994,650	0.06
Helvetia Schweizerische Versicherungsgesellschaft AG 1.5% 28.04.2025	1,350,000	-	-	1,350,000	1,422,225	0.08
Hiag Immobilien Holding AG 0.75% 30.06.2028	1,000,000	800,000	-	1,800,000	1,817,100	0.11
Hiag Immobilien Holding AG 0.8% 30.05.2022	1,000,000	-	1,000,000	-	-	0.00
Hiag Immobilien Holding AG 0.875% 08.05.2024	2,700,000	-	-	2,700,000	2,741,850	0.16
Hiag Immobilien Holding AG 1% 26.10.2022	500,000	-	-	500,000	504,450	0.03
Hiag Immobilien Holding AG 1% 04.07.2023	1,050,000	-	-	1,050,000	1,065,225	0.06
Holcim Helvetia Finance AG 0.125% 26.08.2027	-	2,000,000	-	2,000,000	1,987,000	0.12
Holcim Helvetia Finance AG 0.25% 18.03.2027	3,125,000	400,000	-	3,525,000	3,539,100	0.21
Holcim Helvetia Finance AG 0.5% 26.08.2031	-	2,000,000	-	2,000,000	2,000,000	0.12
Holcim Helvetia Finance AG 1.05% 11.04.2022	1,800,000	-	1,800,000	-	-	0.00
Holcim Ltd 1% 11.12.2024	5,200,000	5,200,000	5,000,000	5,400,000	5,562,000	0.32
Holcim Ltd 1% 04.12.2025	1,600,000	-	-	1,600,000	1,659,200	0.10
Holcim Ltd 2% 09.06.2022	1,685,000	-	1,685,000	-	-	0.00
Holcim Ltd 3% 22.11.2022	4,170,000	-	-	4,170,000	4,303,857	0.25
Inselspital-Stiftung 0.125% 28.09.2029	-	2,300,000	-	2,300,000	2,305,750	0.13
Intershop Holding AG 0.3% 29.06.2026	-	1,525,000	-	1,525,000	1,523,475	0.09
Intershop Holding AG 1.125% 17.04.2023	1,000,000	-	-	1,000,000	1,016,300	0.06
Investis Holding SA 0.05% 09.10.2023	2,000,000	-	-	2,000,000	1,997,000	0.12
Investis Holding SA 0.25% 14.02.2025	1,200,000	-	-	1,200,000	1,201,200	0.07
Investis Holding SA 0.55% 15.11.2021	500,000	-	500,000	-	-	0.00
Investis Holding SA 0.75% 03.10.2022	1,900,000	-	-	1,900,000	1,911,780	0.11
Julius Baer Group Ltd 0.375% 06.12.2024	2,100,000	-	-	2,100,000	2,117,850	0.12
Kantonsspital Aarau AG 0.75% 28.05.2032	1,400,000	-	-	1,400,000	1,477,000	0.09
Kantonsspital Baden AG 0.35% 30.09.2036	-	2,385,000	-	2,385,000	2,393,348	0.14
Kantonsspital Baden AG 0.7% 23.05.2028	1,000,000	150,000	-	1,150,000	1,201,750	0.07
Kantonsspital Baden AG 1.1% 23.05.2033	1,200,000	-	-	1,200,000	1,319,400	0.08
Kantonsspital St Gallen 0.05% 30.09.2031	-	1,600,000	-	1,600,000	1,580,000	0.09

# iSHARES ETF (CH)

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

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

For the financial period ended 30 November 2021

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	30 November 2021 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Bonds (continued)</b>						
<b>Switzerland (continued)</b>						
Kantonsspital St Gallen 0.3% 30.09.2036	-	1,850,000	-	1,850,000	1,837,975	0.11
Kantonsspital Winterthur (Zero-Coupon) 30.09.2025	-	3,900,000	-	3,900,000	3,933,150	0.23
Kernkraftwerk Goesgen-Daeniken AG 0.41% 21.09.2029	-	2,200,000	-	2,200,000	2,189,000	0.13
Kernkraftwerk Goesgen-Daeniken AG 0.93% 30.09.2027	1,650,000	-	-	1,650,000	1,700,325	0.10
Kernkraftwerk Leibstadt AG 1.5% 16.12.2022	2,000,000	-	-	2,000,000	2,036,200	0.12
Kernkraftwerk Leibstadt AG 1.5% 07.08.2024	1,500,000	200,000	-	1,700,000	1,768,850	0.10
Kernkraftwerk Leibstadt AG 2% 14.02.2025	1,500,000	200,000	-	1,700,000	1,803,700	0.10
Kinderspital Zuerich-Eleonorenstiftung 0.75% 28.07.2036	1,950,000	-	-	1,950,000	2,072,850	0.12
Kraftwerk Hinterrhein AG 2.375% 28.07.2022	550,000	-	550,000	-	-	0.00
Kraftwerke Linth-Limmern AG 0.5% 09.09.2021	1,650,000	-	1,650,000	-	-	0.00
Kraftwerke Linth-Limmern AG 1.25% 11.09.2024	2,750,000	-	-	2,750,000	2,849,000	0.17
Kraftwerke Linth-Limmern AG 1.5% 06.12.2022	2,500,000	-	-	2,500,000	2,545,500	0.15
Kraftwerke Linth-Limmern AG 2% 11.12.2023	2,200,000	-	-	2,200,000	2,293,500	0.13
Kraftwerke Linth-Limmern AG 2.375% 10.12.2026	2,015,000	600,000	300,000	2,315,000	2,561,548	0.15
Kraftwerke Linth-Limmern AG 2.75% 09.06.2023	2,105,000	-	-	2,105,000	2,199,725	0.13
Kraftwerke Linth-Limmern AG 2.875% 30.06.2031	880,000	300,000	-	1,180,000	1,428,980	0.08
Kraftwerke Linth-Limmern AG 2.875% 27.03.2042	1,850,000	-	-	1,850,000	2,421,650	0.14
Kraftwerke Linth-Limmern AG 3% 02.04.2048	2,395,000	-	-	2,395,000	3,290,730	0.19
Kraftwerke Linth-Limmern AG 3% 27.09.2052	1,200,000	-	-	1,200,000	1,708,200	0.10
Kraftwerke Oberhasli AG 0.125% 21.02.2031	1,325,000	-	-	1,325,000	1,319,038	0.08
Kraftwerke Oberhasli AG 0.7% 30.01.2026	1,350,000	-	-	1,350,000	1,394,550	0.08
Kraftwerke Oberhasli AG 1.875% 21.02.2025	1,335,000	-	-	1,335,000	1,424,445	0.08
Kuehne + Nagel International AG 0.02% 18.11.2022	2,750,000	-	-	2,750,000	2,754,400	0.16
Kuehne + Nagel International AG 0.2% 18.06.2025	1,725,000	-	-	1,725,000	1,737,075	0.10
Limeco 0.375% 25.09.2026	800,000	-	-	800,000	817,600	0.05
Lonza Swiss Finanz AG 0.35% 22.09.2026	1,675,000	-	-	1,675,000	1,695,938	0.10
Lonza Swiss Finanz AG 0.7% 12.07.2024	1,700,000	-	-	1,700,000	1,737,400	0.10
Lonza Swiss Finanz AG 1% 28.04.2023	3,350,000	-	-	3,350,000	3,412,310	0.20
Lonza Swiss Finanz AG 1.25% 22.09.2023	850,000	-	-	850,000	872,525	0.05
Lonza Swiss Finanz AG 3% 11.10.2022	1,850,000	-	-	1,850,000	1,905,500	0.11
Luzerner Kantonalbank AG 0.875% 14.05.2031	3,700,000	1,500,000	400,000	4,800,000	4,934,400	0.29
Migros Bank AG 0.25% 10.12.2027	1,800,000	-	-	1,800,000	1,813,500	0.11
Mobimo Holding AG 0.25% 19.03.2027	1,600,000	1,100,000	-	2,700,000	2,683,800	0.16
Mobimo Holding AG 0.25% 23.03.2028	2,300,000	500,000	-	2,800,000	2,766,400	0.16
Mobimo Holding AG 0.75% 20.03.2026	2,200,000	-	-	2,200,000	2,248,400	0.13
Mobimo Holding AG 0.875% 02.10.2023	1,000,000	-	-	1,000,000	1,018,000	0.06
Mobimo Holding AG 1.875% 16.09.2024	2,100,000	-	-	2,100,000	2,205,000	0.13
Nant de Drance SA 0.875% 23.05.2029	3,635,000	-	-	3,635,000	3,778,582	0.22
Nant de Drance SA 1.25% 23.10.2023	1,150,000	-	-	1,150,000	1,181,625	0.07
Nant de Drance SA 1.25% 25.06.2027	4,035,000	800,000	-	4,835,000	5,120,265	0.30
Nant de Drance SA 1.55% 19.08.2025	1,000,000	400,000	-	1,400,000	1,481,200	0.09
Nant de Drance SA 1.75% 18.07.2024	3,770,000	-	-	3,770,000	3,952,845	0.23
Nant de Drance SA 2% 02.02.2026	2,000,000	200,000	-	2,200,000	2,379,300	0.14
Nant de Drance SA 2.375% 15.02.2028	2,035,000	300,000	-	2,335,000	2,644,388	0.15
Nestle SA 0.25% 28.06.2024	9,840,000	1,000,000	-	10,840,000	11,024,280	0.64
Nestle SA 0.75% 28.06.2028	7,900,000	700,000	-	8,600,000	9,073,000	0.53
Novartis AG 0.25% 13.05.2025	4,850,000	1,000,000	-	5,850,000	5,969,925	0.35
Novartis AG 0.625% 13.11.2029	6,045,000	-	-	6,045,000	6,341,205	0.37
Novartis AG 1.05% 11.05.2035	3,880,000	-	-	3,880,000	4,306,800	0.25
OC Oerlikon Corp AG 0.375% 27.11.2025	3,475,000	800,000	-	4,275,000	4,302,787	0.25
OC Oerlikon Corp AG 0.8% 27.11.2028	2,200,000	-	-	2,200,000	2,235,200	0.13
OC Oerlikon Corp AG 2.625% 17.06.2024	1,150,000	-	-	1,150,000	1,224,175	0.07

# iSHARES ETF (CH)

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

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

For the financial period ended 30 November 2021

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	30 November 2021 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Bonds (continued)</b>						
<b>Switzerland (continued)</b>						
Panalpina Welltransport Holding AG 1% 12.12.2022	1,450,000	-	-	1,450,000	1,471,750	0.09
Partners Group Holding AG 0.15% 07.06.2024	3,250,000	-	-	3,250,000	3,277,625	0.19
Partners Group Holding AG 0.4% 21.06.2027	5,400,000	-	-	5,400,000	5,494,500	0.32
PSP Swiss Property AG (Zero-Coupon) 01.09.2023	2,600,000	-	-	2,600,000	2,613,000	0.15
PSP Swiss Property AG (Zero-Coupon) 06.02.2030	1,000,000	200,000	-	1,200,000	1,168,200	0.07
PSP Swiss Property AG 0.15% 02.02.2029	1,900,000	500,000	-	2,400,000	2,382,000	0.14
PSP Swiss Property AG 0.16% 16.09.2031	-	1,400,000	-	1,400,000	1,367,800	0.08
PSP Swiss Property AG 0.2% 04.02.2031	2,450,000	200,000	-	2,650,000	2,603,625	0.15
PSP Swiss Property AG 0.375% 29.04.2026	2,250,000	-	-	2,250,000	2,281,500	0.13
PSP Swiss Property AG 0.5% 16.02.2024	3,900,000	-	-	3,900,000	3,958,500	0.23
PSP Swiss Property AG 0.55% 04.02.2028	1,900,000	-	-	1,900,000	1,941,800	0.11
PSP Swiss Property AG 0.7% 08.02.2027	1,500,000	400,000	-	1,900,000	1,957,950	0.11
PSP Swiss Property AG 1% 06.02.2025	850,000	-	-	850,000	878,050	0.05
Raiffeisen Schweiz Genossenschaft 0.1775% 15.01.2027	1,100,000	-	-	1,100,000	1,100,000	0.06
Raiffeisen Schweiz Genossenschaft 0.1825% 11.11.2025	4,000,000	300,000	-	4,300,000	4,317,200	0.25
Raiffeisen Schweiz Genossenschaft 0.3% 22.04.2025	3,250,000	-	-	3,250,000	3,298,750	0.19
Raiffeisen Schweiz Genossenschaft 0.35% 16.02.2024	4,550,000	-	-	4,550,000	4,613,700	0.27
Raiffeisen Schweiz Genossenschaft 0.405% 28.09.2029	-	2,800,000	-	2,800,000	2,800,000	0.16
Raiffeisen Schweiz Genossenschaft 0.5% 11.11.2028	2,900,000	-	-	2,900,000	2,929,000	0.17
Raiffeisen Schweiz Genossenschaft 0.57% 15.01.2031	1,900,000	300,000	-	2,200,000	2,212,100	0.13
Raiffeisen Schweiz Genossenschaft 0.75% 22.04.2031	1,200,000	-	-	1,200,000	1,248,000	0.07
Raiffeisen Schweiz Genossenschaft 1.5% 23.11.2034	1,500,000	-	-	1,500,000	1,643,250	0.10
Raiffeisen Schweiz Genossenschaft 2% 21.09.2023	3,705,000	-	-	3,705,000	3,862,462	0.22
Raiffeisen Schweiz Genossenschaft 2.625% 04.02.2026	810,000	400,000	-	1,210,000	1,346,730	0.08
Roche Kapitalmarkt AG 0.1% 23.09.2024	8,355,000	600,000	-	8,955,000	9,084,847	0.53
Roche Kapitalmarkt AG 0.25% 24.09.2025	4,300,000	1,100,000	-	5,400,000	5,510,700	0.32
Roche Kapitalmarkt AG 0.45% 23.03.2029	2,650,000	500,000	-	3,150,000	3,255,525	0.19
Roche Kapitalmarkt AG 0.75% 24.09.2030	4,600,000	-	-	4,600,000	4,862,200	0.28
Roche Kapitalmarkt AG 1.625% 23.09.2022	6,070,000	-	-	6,070,000	6,181,081	0.36
Schindler Holding AG 0.25% 05.06.2023	4,400,000	300,000	-	4,700,000	4,751,700	0.28
See-Spital 1.25% 03.07.2026	1,700,000	-	-	1,700,000	1,783,300	0.10
Services Industriels de Geneve SIG 1.25% 30.06.2025	1,500,000	-	-	1,500,000	1,555,500	0.09
SGS SA 0.25% 08.05.2023	3,115,000	-	-	3,115,000	3,148,330	0.18
SGS SA 0.45% 06.11.2023	1,800,000	-	-	1,800,000	1,828,800	0.11
SGS SA 0.55% 03.03.2026	2,050,000	1,000,000	-	3,050,000	3,124,725	0.18
SGS SA 0.75% 29.10.2025	3,700,000	-	-	3,700,000	3,820,250	0.22
SGS SA 0.875% 08.05.2030	2,100,000	2,600,000	2,100,000	2,600,000	2,732,600	0.16
SGS SA 0.95% 06.11.2026	3,600,000	-	-	3,600,000	3,762,000	0.22
SGS SA 1.25% 27.10.2028	1,750,000	-	-	1,750,000	1,877,750	0.11
SGS SA 1.75% 27.02.2024	3,190,000	200,000	-	3,390,000	3,545,940	0.21
Siegfried Holding AG 0.2% 15.06.2026	2,000,000	500,000	-	2,500,000	2,495,000	0.14
Sika AG 0.6% 27.03.2026	1,300,000	-	-	1,300,000	1,339,000	0.08
Sika AG 0.625% 12.07.2024	2,700,000	200,000	-	2,900,000	2,966,700	0.17
Sika AG 1.125% 12.07.2028	1,500,000	-	-	1,500,000	1,602,750	0.09
Sika AG 1.75% 12.07.2022	1,770,000	1,270,000	3,040,000	-	-	0.00
Sika AG 1.875% 14.11.2023	1,510,000	300,000	-	1,810,000	1,889,640	0.11
SIX Group AG 0.125% 27.11.2026	-	110,000	-	110,000	111,045	0.01
SIX Group AG 0.2% 28.09.2029	-	5,630,000	-	5,630,000	5,638,445	0.33
Sonova Holding AG (Zero-Coupon) 11.10.2029	500,000	-	-	500,000	495,750	0.03
Sonova Holding AG 0.4% 11.10.2034	675,000	-	-	675,000	681,075	0.04
Sonova Holding AG 0.5% 06.10.2025	2,600,000	-	-	2,600,000	2,672,800	0.15
Sonova Holding AG 0.75% 06.10.2028	4,850,000	-	-	4,850,000	5,092,500	0.30



# iSHARES ETF (CH)

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

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

For the financial period ended 30 November 2021

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	30 November 2021 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Bonds (continued)</b>						
<b>Switzerland (continued)</b>						
Spital Limmattal 0.55% 15.05.2025	150,000	-	-	150,000	153,450	0.01
Spital Limmattal 1.875% 29.11.2023	2,500,000	-	-	2,500,000	2,611,250	0.15
St Galler Kantonalbank AG 1% 30.11.2027	1,100,000	-	-	1,100,000	1,148,400	0.07
Stadler Rail AG 0.375% 20.11.2026	2,900,000	400,000	-	3,300,000	3,337,950	0.19
Stiftung Kantonsspital Graubuenden 0.15% 08.07.2030	-	2,400,000	-	2,400,000	2,394,000	0.14
Straumann Holding AG 0.55% 03.10.2025	2,135,000	-	-	2,135,000	2,176,633	0.13
Straumann Holding AG 1% 03.10.2023	3,150,000	-	-	3,150,000	3,224,025	0.19
Sulzer AG 0.375% 11.07.2022	2,950,000	-	-	2,950,000	2,959,145	0.17
Sulzer AG 0.8% 23.09.2025	3,630,000	-	-	3,630,000	3,693,525	0.21
Sulzer AG 0.875% 10.07.2026	1,400,000	-	-	1,400,000	1,428,700	0.08
Sulzer AG 0.875% 18.11.2027	2,500,000	200,000	-	2,700,000	2,756,700	0.16
Sulzer AG 1.3% 06.07.2023	3,600,000	200,000	-	3,800,000	3,870,300	0.22
Sulzer AG 1.6% 22.10.2024	2,350,000	-	-	2,350,000	2,439,300	0.14
Swiss Life Holding AG (Zero-Coupon) 06.06.2025	510,000	500,000	-	1,010,000	1,016,060	0.06
Swiss Life Holding AG 0.25% 11.10.2023	3,800,000	-	-	3,800,000	3,845,600	0.22
Swiss Life Holding AG 0.35% 06.03.2029	2,400,000	-	-	2,400,000	2,437,200	0.14
Swiss Life Holding AG 1.875% 21.06.2023	2,450,000	-	-	2,450,000	2,538,200	0.15
Swiss Prime Site Finance AG 0.375% 11.02.2028	3,070,000	500,000	-	3,570,000	3,570,000	0.21
Swiss Prime Site Finance AG 0.375% 30.09.2031	1,800,000	-	-	1,800,000	1,750,500	0.10
Swiss Prime Site Finance AG 0.5% 03.11.2025	2,150,000	-	-	2,150,000	2,177,950	0.13
Swiss Prime Site Finance AG 0.65% 18.12.2029	4,500,000	200,000	-	4,700,000	4,744,650	0.28
Swiss Prime Site Finance AG 0.825% 11.05.2026	2,750,000	500,000	-	3,250,000	3,337,750	0.19
Swiss Prime Site Finance AG 1% 16.07.2024	1,500,000	-	-	1,500,000	1,537,500	0.09
Swiss Prime Site Finance AG 1.25% 02.04.2027	4,800,000	400,000	-	5,200,000	5,434,000	0.32
Swiss Prime Site Finance AG 2% 10.12.2024	1,550,000	-	-	1,550,000	1,640,675	0.09
Swiss Reinsurance Co Ltd 0.75% 21.01.2027	3,500,000	-	-	3,500,000	3,633,000	0.21
Swiss Reinsurance Co Ltd 1% 17.09.2024	1,905,000	-	-	1,905,000	1,973,580	0.11
Swisscom AG (Zero-Coupon) 30.08.2044	1,000,000	-	-	1,000,000	915,500	0.05
Swisscom AG 0.125% 15.09.2032	2,000,000	500,000	-	2,500,000	2,468,750	0.14
Swisscom AG 0.13% 18.09.2031	2,100,000	300,000	-	2,400,000	2,388,000	0.14
Swisscom AG 0.245% 20.11.2034	2,100,000	-	-	2,100,000	2,101,050	0.12
Swisscom AG 0.25% 17.04.2023	2,800,000	-	-	2,800,000	2,830,800	0.16
Swisscom AG 0.25% 18.05.2033	2,100,000	1,100,000	-	3,200,000	3,225,600	0.19
Swisscom AG 0.375% 31.05.2027	2,900,000	200,000	-	3,100,000	3,171,300	0.18
Swisscom AG 0.375% 15.12.2027	1,700,000	-	-	1,700,000	1,740,800	0.10
Swisscom AG 0.375% 31.03.2028	2,700,000	-	-	2,700,000	2,759,400	0.16
Swisscom AG 0.5% 15.03.2029	3,000,000	-	-	3,000,000	3,090,000	0.18
Swisscom AG 0.75% 12.10.2028	1,000,000	-	-	1,000,000	1,048,500	0.06
Swisscom AG 0.75% 24.11.2033	2,850,000	-	-	2,850,000	3,018,150	0.18
Swisscom AG 1% 17.04.2035	2,200,000	-	-	2,200,000	2,407,900	0.14
Swisscom AG 1.5% 14.07.2026	2,150,000	-	-	2,150,000	2,311,250	0.13
Swisscom AG 1.5% 28.09.2029	1,615,000	-	-	1,615,000	1,793,458	0.10
Swisscom AG 1.75% 10.07.2024	4,580,000	1,000,000	-	5,580,000	5,886,900	0.34
Swisscom AG 2.625% 31.08.2022	4,960,000	-	4,960,000	-	-	0.00
Swissgrid AG (Zero-Coupon) 30.06.2026	-	2,500,000	-	2,500,000	2,520,000	0.15
Swissgrid AG (Zero-Coupon) 30.06.2028	1,800,000	200,000	-	2,000,000	2,004,000	0.12
Swissgrid AG 0.05% 30.06.2033	-	1,500,000	-	1,500,000	1,469,250	0.09
Swissgrid AG 0.05% 30.06.2050	1,400,000	-	-	1,400,000	1,358,700	0.08
Swissgrid AG 0.125% 30.06.2036	1,500,000	-	-	1,500,000	1,465,500	0.08
Swissgrid AG 0.15% 30.06.2034	1,900,000	-	-	1,900,000	1,874,350	0.11
Swissgrid AG 0.2% 30.06.2032	1,690,000	-	-	1,690,000	1,690,000	0.10
Swissgrid AG 0.2% 29.06.2040	-	1,600,000	-	1,600,000	1,588,800	0.09

# iSHARES ETF (CH)

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

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

For the financial period ended 30 November 2021

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	30 November 2021 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Bonds (continued)</b>						
<b>Switzerland (continued)</b>						
Swissgrid AG 0.625% 25.02.2030	1,150,000	-	-	1,150,000	1,200,600	0.07
Swissgrid AG 1.625% 30.01.2025	3,650,000	-	-	3,650,000	3,870,825	0.22
Syngenta Finance AG 0.125% 09.12.2022	4,300,000	-	-	4,300,000	4,296,990	0.25
Syngenta Finance AG 0.625% 30.08.2024	-	3,000,000	-	3,000,000	3,013,500	0.17
Syngenta Finance AG 0.7% 09.12.2026	4,750,000	-	-	4,750,000	4,712,000	0.27
Syngenta Finance AG 1.25% 16.10.2023	2,300,000	-	-	2,300,000	2,332,200	0.14
Tecan Group AG 0.05% 06.10.2025	-	3,000,000	-	3,000,000	3,006,000	0.17
UBS AG 0.15% 29.06.2028	-	2,850,000	-	2,850,000	2,855,700	0.17
UBS Group AG 0.375% 24.08.2029	4,000,000	200,000	-	4,200,000	4,193,700	0.24
UBS Group AG 0.435% 09.11.2028	-	5,400,000	-	5,400,000	5,445,900	0.32
UBS Group AG 0.625% 18.05.2024	4,000,000	-	-	4,000,000	4,054,000	0.24
UBS Group AG 1.25% 23.02.2026	1,400,000	600,000	-	2,000,000	2,100,000	0.12
UBS Group Funding Switzerland AG 0.875% 30.01.2025	4,800,000	200,000	-	5,000,000	5,115,000	0.30
Union Bancaire Privee UBP SA 0.2% 15.12.2026	-	1,000,000	-	1,000,000	1,003,250	0.06
Universitaetsspital Zuerich 0.55% 28.09.2028	1,000,000	-	-	1,000,000	1,036,000	0.06
Vifor Pharma AG 0.75% 13.09.2022	4,735,000	-	4,735,000	-	-	0.00
WWZ AG 0.2% 29.09.2033	-	1,890,000	-	1,890,000	1,876,770	0.11
Zug Estates Holding AG 0.7% 17.02.2022	1,750,000	500,000	2,250,000	-	-	0.00
Zurich Insurance Co Ltd (Zero-Coupon) 26.08.2031	-	2,500,000	-	2,500,000	2,433,750	0.14
Zurich Insurance Co Ltd 0.1% 27.08.2032	2,800,000	200,000	-	3,000,000	2,928,000	0.17
Zurich Insurance Co Ltd 0.5% 18.12.2024	3,600,000	200,000	-	3,800,000	3,883,600	0.23
Zurich Insurance Co Ltd 0.75% 22.10.2027	2,100,000	300,000	-	2,400,000	2,499,600	0.14
Zurich Insurance Co Ltd 1% 30.10.2028	2,200,000	-	-	2,200,000	2,332,000	0.14
Zurich Insurance Co Ltd 1.5% 22.07.2026	1,570,000	-	-	1,570,000	1,681,470	0.10
Zurich Insurance Co Ltd 1.875% 18.09.2023	950,000	-	-	950,000	988,475	0.06
					<b>826,227,665</b>	<b>48.01</b>
<b>Spain</b>						
Banco Bilbao Vizcaya Argentaria SA 0.125% 27.08.2026	2,000,000	-	-	2,000,000	1,986,000	0.12
Banco Santander SA 0.2% 19.11.2027	2,000,000	-	-	2,000,000	1,996,000	0.12
Banco Santander SA 0.31% 09.06.2028	1,500,000	4,900,000	-	6,400,000	6,412,800	0.37
Banco Santander SA 0.75% 12.06.2023	3,770,000	-	-	3,770,000	3,828,435	0.22
Banco Santander SA 1% 10.12.2024	2,000,000	-	-	2,000,000	2,063,000	0.12
Banco Santander SA 1.125% 20.07.2027	2,000,000	-	-	2,000,000	2,092,000	0.12
CaixaBank SA 0.477% 01.07.2027	-	2,800,000	-	2,800,000	2,815,400	0.16
Cellnex Finance Co SA 0.935% 26.03.2026	2,200,000	-	-	2,200,000	2,198,900	0.13
Cellnex Telecom SA 0.775% 18.02.2027	1,650,000	-	-	1,650,000	1,628,550	0.10
Cellnex Telecom SA 1.1175% 17.07.2025	1,350,000	-	-	1,350,000	1,369,575	0.08
Santander Consumer Finance SA 0.15% 10.12.2024	1,600,000	300,000	-	1,900,000	1,913,300	0.11
Santander Consumer Finance SA 0.625% 24.10.2022	1,700,000	-	1,700,000	-	-	0.00
Telefonica Emisiones SA 3.45% 14.12.2022	1,670,000	-	-	1,670,000	1,735,631	0.10
					<b>30,039,591</b>	<b>1.75</b>
<b>South Korea</b>						
GS Caltex Corp 0.633% 31.01.2024	1,000,000	-	-	1,000,000	1,014,500	0.06
Hana Bank 0.4075% 14.09.2023	1,000,000	-	-	1,000,000	1,012,000	0.06
Hyundai Capital Services Inc 0.26% 11.02.2025	3,600,000	300,000	-	3,900,000	3,927,300	0.23
Hyundai Capital Services Inc 0.695% 27.06.2023	3,250,000	-	-	3,250,000	3,292,250	0.19
Hyundai Capital Services Inc 0.7325% 26.02.2024	2,600,000	-	-	2,600,000	2,645,500	0.15
Hyundai Capital Services Inc 0.7525% 06.07.2023	3,400,000	-	-	3,400,000	3,447,600	0.20
Korea Expressway Corp 0.25% 07.06.2024	2,400,000	300,000	-	2,700,000	2,737,800	0.16
Korea Gas Corp (Zero-Coupon) 28.11.2023	3,000,000	700,000	-	3,700,000	3,725,900	0.22
Korea Gas Corp 0.2075% 02.08.2023	2,000,000	-	-	2,000,000	2,022,000	0.12



# iSHARES ETF (CH)

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

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

For the financial period ended 30 November 2021

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	30 November 2021 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	2,300,000	-	-	2,300,000	2,314,950	0.13
Korea Hydro & Nuclear Power Co Ltd 0.05% 19.07.2027	1,000,000	-	-	1,000,000	1,000,000	0.06
Korea National Oil Corp (Zero-Coupon) 04.10.2024	3,000,000	500,000	-	3,500,000	3,528,000	0.21
Korea National Oil Corp 0.2625% 30.07.2027	2,200,000	700,000	-	2,900,000	2,946,400	0.17
Korea National Oil Corp 0.373% 01.06.2023	5,350,000	-	-	5,350,000	5,416,875	0.31
Korea National Oil Corp 0.875% 21.04.2025	2,600,000	300,000	-	2,900,000	3,008,750	0.17
Korea Railroad Corp (Zero-Coupon) 19.11.2024	1,500,000	300,000	-	1,800,000	1,814,400	0.11
Korea Railroad Corp (Zero-Coupon) 13.06.2025	1,500,000	-	-	1,500,000	1,514,250	0.09
Korea Water Resources Corp 0.15% 20.09.2023	1,600,000	800,000	-	2,400,000	2,425,200	0.14
Korea Western Power Co Ltd 0.125% 27.02.2024	2,450,000	-	-	2,450,000	2,475,725	0.14
					<b>50,269,400</b>	<b>2.92</b>
<b>United Arab Emirates</b>						
Emirates NBD Bank PJSC 0.625% 09.02.2023	2,500,000	500,000	-	3,000,000	3,030,000	0.18
First Abu Dhabi Bank PJSC 0.068% 31.03.2027	3,295,000	400,000	-	3,695,000	3,691,305	0.21
First Abu Dhabi Bank PJSC 0.07% 18.10.2027	1,500,000	-	-	1,500,000	1,494,750	0.09
First Abu Dhabi Bank PJSC 0.1475% 17.11.2026	-	2,000,000	-	2,000,000	2,010,000	0.12
First Abu Dhabi Bank PJSC 0.205% 04.12.2025	1,830,000	-	-	1,830,000	1,851,045	0.11
First Abu Dhabi Bank PJSC 0.3225% 27.09.2023	1,400,000	1,900,000	1,400,000	1,900,000	1,923,750	0.11
First Abu Dhabi Bank PJSC 0.401% 02.10.2024	2,300,000	-	-	2,300,000	2,341,400	0.13
First Gulf Bank PJSC 0.625% 27.05.2022	2,000,000	-	2,000,000	-	-	0.00
					<b>16,342,250</b>	<b>0.95</b>
<b>United States</b>						
Amgen Inc 0.41% 08.03.2023	7,400,000	-	-	7,400,000	7,468,080	0.43
Apple Inc 0.375% 25.11.2024	9,375,000	600,000	-	9,975,000	10,204,425	0.59
Apple Inc 0.75% 25.02.2030	3,470,000	1,000,000	-	4,470,000	4,729,260	0.27
AT&T Inc 1.375% 04.12.2024	4,810,000	400,000	-	5,210,000	5,439,240	0.32
AT&T Inc 1.875% 04.12.2030	1,700,000	-	-	1,700,000	1,915,050	0.11
Bank of America Corp 0.2525% 12.06.2026	3,750,000	800,000	-	4,550,000	4,586,400	0.27
Bank of America Corp 0.4225% 23.11.2029	-	4,500,000	-	4,500,000	4,484,250	0.26
Citigroup Inc 0.25% 30.08.2029	-	5,100,000	1,500,000	3,600,000	3,524,400	0.20
Citigroup Inc 0.5% 22.11.2024	3,250,000	-	-	3,250,000	3,300,375	0.19
Citigroup Inc 0.5% 01.11.2028	2,500,000	400,000	-	2,900,000	2,905,800	0.17
Citigroup Inc 0.75% 02.04.2026	4,000,000	-	-	4,000,000	4,088,000	0.24
Coca-Cola Co 0.25% 22.12.2022	5,655,000	-	-	5,655,000	5,704,764	0.33
Coca-Cola Co 1% 02.10.2028	6,745,000	-	-	6,745,000	7,190,170	0.42
Eli Lilly and Co 0.15% 24.05.2024	6,625,000	300,000	-	6,925,000	7,011,562	0.41
Eli Lilly and Co 0.45% 24.05.2028	3,670,000	1,400,000	-	5,070,000	5,211,960	0.30
Goldman Sachs Group Inc 0.4% 11.05.2028	3,700,000	1,700,000	-	5,400,000	5,386,500	0.31
Goldman Sachs Group Inc 0.5% 04.12.2024	3,050,000	500,000	-	3,550,000	3,606,800	0.21
Goldman Sachs Group Inc 1% 24.11.2025	3,550,000	200,000	-	3,750,000	3,892,500	0.23
JPMorgan Chase & Co 0.45% 11.11.2026	1,900,000	-	-	1,900,000	1,941,800	0.11
JPMorgan Chase & Co 0.5% 04.12.2023	7,920,000	500,000	-	8,420,000	8,558,930	0.50
McDonald's Corp 0.17% 04.10.2024	4,745,000	-	-	4,745,000	4,790,078	0.28
Mondelez International Inc 0.617% 30.09.2024	2,200,000	-	-	2,200,000	2,246,200	0.13
Mondelez International Inc 0.65% 26.07.2022	2,050,000	-	2,050,000	-	-	0.00
Mondelez International Inc 1.125% 21.12.2023	2,100,000	200,000	-	2,300,000	2,364,400	0.14
Mondelez International Inc 1.125% 30.12.2025	1,700,000	500,000	-	2,200,000	2,299,000	0.13
Nestle Holdings Inc 0.25% 04.10.2027	4,300,000	1,500,000	-	5,800,000	5,921,800	0.34
Nestle Holdings Inc 0.55% 04.10.2032	1,150,000	-	-	1,150,000	1,196,575	0.07
Philip Morris International Inc 1.625% 16.05.2024	2,800,000	-	-	2,800,000	2,916,200	0.17

# iSHARES ETF (CH)

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

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

For the financial period ended 30 November 2021

Description	31 May 2021 number/ nominal value	Purchases <sup>1</sup>	Disposals <sup>1</sup>	30 November 2021 number/ nominal value	Market value CHF	% of total sub-fund assets
<b>Bonds (continued)</b>						
<b>United States (continued)</b>						
Verizon Communications Inc 0.1925% 24.03.2028	4,370,000	600,000	-	4,970,000	4,960,060	0.29
Verizon Communications Inc 0.375% 31.05.2023	6,715,000	-	-	6,715,000	6,792,222	0.39
Verizon Communications Inc 0.555% 24.03.2031	3,755,000	-	-	3,755,000	3,788,795	0.22
Verizon Communications Inc 1% 30.11.2027	4,000,000	600,000	-	4,600,000	4,827,700	0.28
Wells Fargo & Co 0.375% 02.06.2022	1,800,000	-	1,800,000	-	-	0.00
Wells Fargo & Co 0.5% 02.11.2023	5,600,000	-	-	5,600,000	5,667,200	0.33
Wells Fargo & Co 0.75% 27.05.2025	1,800,000	-	-	1,800,000	1,836,000	0.11
Wells Fargo & Co 1.125% 26.05.2028	1,105,000	-	-	1,105,000	1,146,990	0.07
Wells Fargo & Co 1.25% 03.09.2024	2,640,000	-	-	2,640,000	2,732,400	0.16
					<b>154,635,886</b>	<b>8.98</b>
<b>United Kingdom</b>						
Barclays Plc 0.315% 04.06.2027	1,000,000	2,600,000	-	3,600,000	3,607,200	0.21
Barclays Plc 1.125% 12.07.2023	1,600,000	-	-	1,600,000	1,637,600	0.10
BAT International Finance Plc 1.375% 08.09.2026	2,850,000	200,000	-	3,050,000	3,165,900	0.18
BP Capital Markets Plc 1.75% 28.02.2024	1,520,000	800,000	-	2,320,000	2,423,240	0.14
HSBC Holdings Plc 0.32% 03.11.2027	-	3,600,000	-	3,600,000	3,612,600	0.21
HSBC Holdings Plc 0.8125% 03.11.2031	-	3,400,000	-	3,400,000	3,447,600	0.20
Lloyds Banking Group Plc 1% 04.03.2025	4,300,000	500,000	-	4,800,000	4,953,600	0.29
NatWest Markets Plc 0.125% 13.09.2023	3,600,000	600,000	-	4,200,000	4,235,700	0.25
Vodafone Group Plc 0.375% 03.12.2024	3,700,000	800,000	-	4,500,000	4,560,750	0.26
Vodafone Group Plc 0.5% 19.09.2031	1,700,000	-	-	1,700,000	1,711,050	0.10
Vodafone Group Plc 0.625% 15.03.2027	1,850,000	-	-	1,850,000	1,899,025	0.11
					<b>35,254,265</b>	<b>2.05</b>
<b>Total bonds</b>					<b>1,694,835,720</b>	<b>98.48</b>
<b>Total securities traded on an official stock exchange</b>					<b>1,694,835,720</b>	<b>98.48</b>
<b>Total securities</b>					<b>1,694,835,720</b>	<b>98.48</b>
<b>Total investments</b>					<b>1,694,835,720</b>	<b>98.48</b>
Sight deposits					4,825,660	0.28
Other assets					21,351,164	1.24
<b>Total sub-fund assets</b>					<b>1,721,012,544</b>	<b>100.00</b>
Other liabilities					(18,688,709)	(1.09)
<b>Net sub-fund assets</b>					<b>1,702,323,835</b>	<b>98.91</b>

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

## iSHARES ETF (CH)

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