

# Russell Investments Australian Responsible Investment ETF

RARI

Fund Facts	
<b>ASX Ticker</b>	RARI
<b>Inception date</b>	01 April 2015
<b>Benchmark</b>	Russell Australia ESG High Dividend Index
<b>Portfolio Manager</b>	Andrew Zenonos
<b>Distribution frequency</b>	Semi-Annually
<b>Index Reconstitution Frequency</b>	Semi-Annually
<b>Number of holdings</b>	98
<b>Management Cost (p.a.)</b>	0.45%
<b>Authorised Participants</b>	
	Citigroup Global Markets Australia Pty Limited
	ABN AMRO Clearing Sydney Pty Ltd
	Merrill Lynch Equities (Australia) Limited
	J.P. Morgan Securities Australia Limited
	Nine Mile Financial Pty Limited*

\*Also acts as lead Market Maker for the Fund.

## Fund Objective

To aim to provide a total return before costs and tax, in line with the Russell Australia ESG High Dividend Index over the long term.

## Investment strategy

The Fund seeks to track the performance of the Russell Australia ESG High Dividend Index by investing predominantly in Australian shares and trusts listed on the ASX. The index is weighted to companies that demonstrate positive environmental, social and governance characteristics after negatively screening for companies that have significant involvement in a range of activities deemed inconsistent with widely recognised responsible investment considerations. The index is also weighted to improve expected future income (including franking credits).

## Index Description

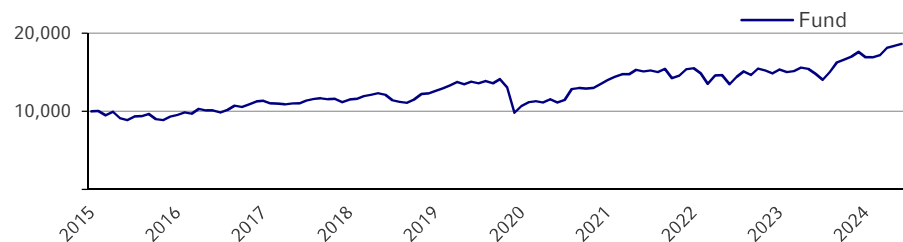
The Russell Australia ESG High Dividend Index is an equity index provided by Frank Russell Company (the Index Provider). The Russell Australia ESG High Dividend Index uses a selective methodology to identify and weight Australian companies based on a demonstrated commitment to responsibility in the following categories: Environmental, Social and Governance (ESG) and high quality dividend income. It is designed to provide investors with exposure to Australian equities which have demonstrated consistent commitment to environmental and social responsibility and higher governance standards.

## Performance Review (%)

Period Ending 30/09/2024	1 month %	3 months %	1 year %	3 years %p.a.	5 years %p.a.	Since Inception %p.a.
Total Return	1.50	8.30	25.79	7.20	6.21	6.63
Growth Return	1.50	8.30	21.16	3.25	2.18	1.61
Distribution Return	0.00	0.00	4.63	3.95	4.03	5.02
ASX 200 Index	2.97	7.79	21.77	8.45	8.38	8.01
Benchmark Return	1.55	8.47	26.68	7.77	6.66	7.13

Performance is net of fees and charges. Past performance is not a reliable indicator of future performance. The distribution return reflects income paid from the Fund, whilst the growth return reflects changes in the capital values of the assets. Index performance does not take into account any management costs that are associated with the Fund.

## Growth of \$10,000



The Certification Symbol signifies that a product or service offers an investment style that takes into account environmental, social, governance or ethical considerations. The Symbol also signifies that Russell Investments has adopted strict disclosure practices required under the Responsible Investment Certification Program for the category of Fund Manager. The Certification Symbol is a Registered Trade Mark of the Responsible Investment Association Australasia (RIAA). Detailed information about RIAA, the Symbol and Russell Investments methodology, performance and stock holdings can be found at <https://www.responsibleinvestment.org/> together with details about other responsible investment products certified by RIAA.

The Responsible Investment Certification Program does not constitute financial product advice. Neither the Certification Symbol nor RIAA recommends to any person that any financial product is a suitable investment or that returns are guaranteed. Appropriate professional advice should be sought prior to making an investment decision. RIAA does not hold an Australian Financial Services Licence.

# Russell Investments Australian Responsible Investment ETF

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Fund

ASX 200 Index

Carbon Emission vs Index  
53% lower



Carbon Reserves vs Index  
100% lower



Material ESG Score vs Index  
19% higher



Data is relative to the ASX 200. The official benchmark for the Russell Investments Australian Responsible Investment ETF is the Russell Australia ESG High Dividend Index but here we are showing outcome against the ASX 200 for the purposes of carbon and ESG metrics.

**Carbon Emissions:** Is the Weighted Average Carbon Intensity which we define as relative carbon emissions as the weighted average of portfolio companies' Scope 1 & 2 GHG emission divided by revenue (CO2e/\$1M revenue USD).

**Carbon Reserves:** We refer to relative carbon reserves as the asset relative fossil fuel reserves of a company. Specifically it is defined as: Fossil fuel reserves (m tonnes) divided by total company assets (USD).

**Material ESG Score:** Using Russell Investments proprietary material ESG scores.

Using Russell Investments proprietary material ESG scores. Further details of our Material ESG scoring approach and methodology is contained in our research paper **Materiality Matters: Targeting the ESG issues that impact performance – the Material ESG score.** <https://russellinvestments.com/-/media/files/au/about-us/responsible-investing/materiality-matters.pdf>

Fund Exclusions	
Tobacco Products	Pornography
Alcohol	Controversial weapons
Gambling	Non-controversial weapons
Fossil Fuels	High Risk ESG considerations

For information on Russell Investments Australian Responsible Investment ETF's, applied exclusions and relevant thresholds, please refer to the FTSE Russell Construction and Methodology, located here: [https://research.ftserussell.com/products/downloads/Russell\\_Australia\\_ESG\\_Index\\_Construction\\_and\\_Methodology.pdf](https://research.ftserussell.com/products/downloads/Russell_Australia_ESG_Index_Construction_and_Methodology.pdf)

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## Key Data Points vs ASX 200 Index (%)

	Fund	Benchmark
12 Month trailing dividend yield	3.43	3.48
Assets Under Management	\$402,419,445	n/a

Dividend yield for the Fund is calculated based on the last 12 months' distributions divided by the Fund's closing NAV per unit.

Key data points calculated for the ASX 200 are estimates only and based on the portfolio-weighted average of the dividend yields of the ASX 200 constituents.

## Sector Allocation vs ASX 200 Index (%)

	Fund	Benchmark
Financials	40.46	31.08
Materials	12.34	21.16
Real Estate	11.62	7.09
Health Care	8.76	9.57
Industrials	8.42	7.03
Consumer Discretionary	7.79	7.64
Communication Services	4.68	3.67
Consumer Staples	3.32	3.87
Information Technology	2.61	3.39
Energy	0.00	4.14
Utilities	0.00	1.36

Allocations may not equal 100% due to rounding.

## Top Ten Issuers (%)

Commonwealth Bank of Australia
CSL Ltd
Westpac Banking Corp
National Australia Bank Ltd
ANZ Group Holdings Ltd
Macquarie Group Ltd
Wesfarmers Ltd
Goodman Group
Telstra Group Ltd
Transurban Group

To find out more about Russell Investments or how you can use ETFs to diversify your portfolio in just one transaction, you can:

visit our website at [russellinvestments.com.au/etfs](https://russellinvestments.com.au/etfs) or email us at [ETFenquiries@russellinvestments.com](mailto:ETFenquiries@russellinvestments.com)

To invest in Russell Investments ETFs, contact your adviser or broker today.

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Russell Investments became a signatory of the Principles for Responsible Investment (PRI) in 2009; the Carbon Disclosure Project's climate change program since 2010; and the Climate Action 100 in 2017. Russell Investments is also a member of the Institutional Investors Group on Climate Change (IIGCC) since 2015; and the Responsible Investment Association of Australasia. Russell Investments became a supporter for the Taskforce on Climate-Related Financial Disclosures (TCFD) in May 2019. Russell Investments has consecutively achieved an A+ rating for our strategy and governance approach from the PRI from 2016-2020. For further information visit [russellinvestments.com](https://russellinvestments.com).

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