

# Domini Sustainable Solutions Fund<sup>SM</sup>

Fund Facts as of June 30, 2023

## Key Facts

**Fund Type:** Global stock market exposure through a high-conviction, all-cap equity portfolio

**Fund Objective:** Long-term total return

**Inception Date:** April 1, 2020

**Net Assets:** \$32.3 million

**Dividends:** Distributed semi-annually

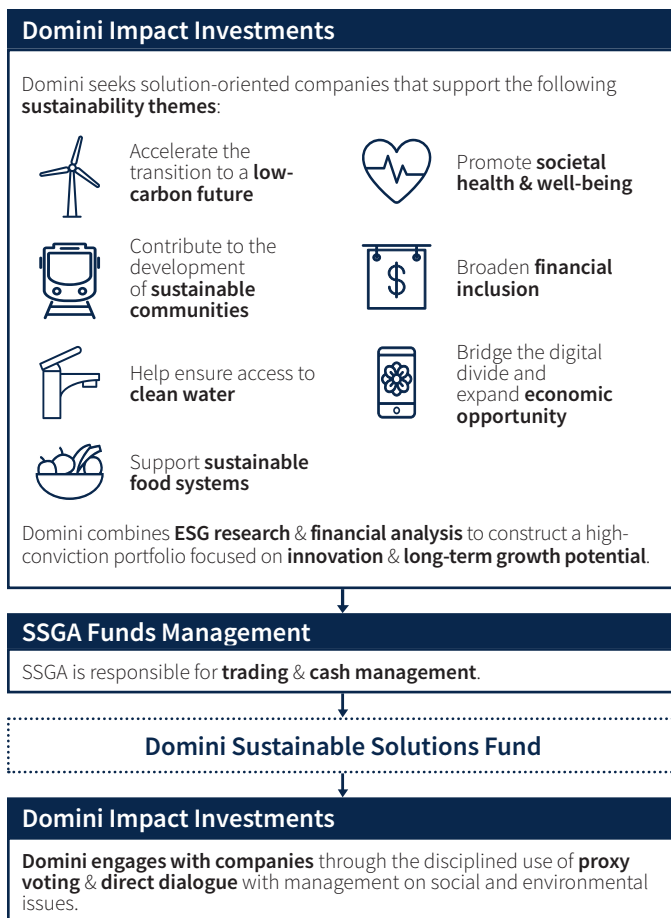
**Capital Gains:** Distributed annually

## Investment Process

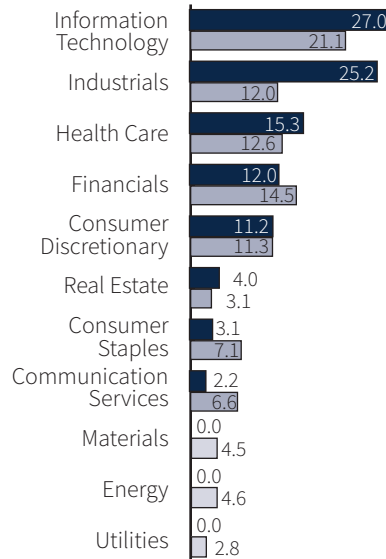
Domini's Impact Investment Standards focus on two fundamental goals: **universal human dignity & ecological sustainability**.

Certain lines of business are excluded across all strategies, including weapons & firearms, nuclear power, fossil fuels, coal & uranium mining, for-profit prisons, tobacco, alcohol & gambling.

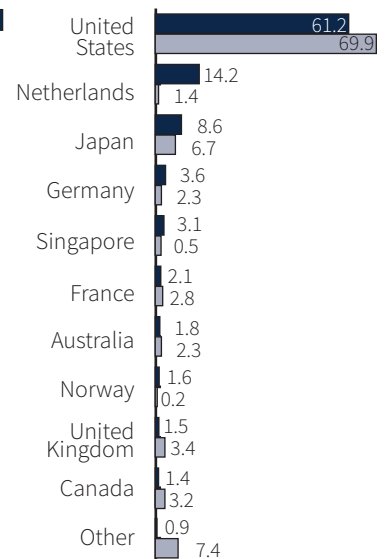
The **Domini Sustainable Solutions Fund** is managed as follows:



## GICS Sector Weightings (%)\*



## Country Weightings (%)\*



■ Fund Portfolio ■ MSCI World IMI (net)

## Top Ten Portfolio Holdings (%)\*

Palo Alto Networks, Inc.	4.8	Autodesk, Inc.	3.5
ASML Holding N.V.	4.4	GSK plc	3.3
Tesla, Inc.	3.9	Enphase Energy, Inc.	3.2
Wolters Kluwer N.V.	3.7	STMicroelectronics N.V.	3.1
Munich Re	3.6	Schneider Electric SE	2.9
<b>Total</b>		<b>36.5</b>	

## Portfolio Characteristics†

	Fund	MSCI World IMI (net)
Number of Holdings	45	5,844
Annual Turnover (as of July 31, 2022)†	51%	—
Weighted-Average Market Cap (\$M)	75,676	427,484
Median Market Cap (\$M)	17,265	2,260
Price/Book Ratio	3.3x	2.7x
Price/Earnings Ratio (Trailing 12 Months)	21.4x	19.8x
Return on Equity (Trailing 12 Months)	36.9%	41.1%
Tracking Error (1-Year Projected)	6.2%	—
Beta (1-Year Projected)	1.16	—

\* Fund Portfolio weights are as of June 30, 2023 and exclude cash and cash equivalents. Numbers may not add up to totals due to rounding.

† Source: Bloomberg Portfolio Risk & Analytics, except as noted by †. All characteristics are as of June 30, 2023, unless otherwise noted.

**Annual Turnover** is the lesser of purchases or sales for the trailing 12 months divided by the portfolio's average trailing 13-month net asset values. **Price/Book Ratio** is the weighted harmonic average of the price/book ratios of the stocks in the portfolio, which are the stocks' most recent closing prices divided by their book value per share. **Price/Earnings Ratio** is the weighted harmonic average of the price/earnings ratios of the stocks in the portfolio, which are the stocks' most recent closing prices divided by their earnings per share over the trailing 12 months. **Return on Equity** is the portfolio's total net income less cash preferred dividends divided by the portfolio's total common equity. **Tracking Error** is the standard deviation of residual returns, which are the differences between fund's projected returns and the index's projected returns. Tracking error measures the degree of dispersion of fund returns around the index. Generally, the higher the tracking risk, the greater the active bets the manager has taken. **Beta** is a measure of the volatility of a fund relative to its benchmark index. A beta greater (less) than 1 is more (less) volatile than the index.

## Share Classes

	Investor	Institutional <sup>1</sup>
Ticker	CAREX	LIFEX
CUSIP	257132761	257132779
Inception Date	April 1, 2020	April 1, 2020
Net Assets as of June 30, 2023 (\$ millions)	17.1	15.2
Annual Expense Ratio <sup>2</sup>	Gross: 1.99% / Net: 1.40%	Gross: 1.40% / Net: 1.15%
Front-End Sales Charge	None	None
Minimum Investment for Standard/Retirement & Custodial Accounts	\$2,500/\$1,500	\$500,000

1. Institutional shares are available to qualified endowments, foundations, religious organizations and other nonprofit entities, individuals, retirement plan sponsors, family office clients, private trusts, certain corporate or similar institutions, or omnibus accounts maintained by financial intermediaries that meet the minimum investment requirements. If you do not meet the minimum investment requirements, please refer to the Investor shares.

2. The Fund's Adviser has contractually agreed to waive certain fees and/or reimburse certain ordinary operating expenses in order to limit Investor and Institutional share expenses to 1.40% and 1.15%, respectively. These expense limitations are in effect through November 30, 2023. There can be no assurance that the Adviser will extend the expense limitations beyond such time. While in effect, the arrangement may be terminated for a class only by agreement of the Adviser and the Fund's Board of Trustees.

## Average Annual Total Returns (%) as of June 30, 2023

	1 Year	3 Years	5 Years	10 Years	Since Inception (4/1/20)
Investor Shares (CAREX)	8.76	2.36	n/a	n/a	12.33
Institutional Shares (LIFEX)	9.04	2.61	n/a	n/a	12.61
MSCI World Investable Market Index (net)	17.89	11.97	n/a	n/a	17.39

## Calendar Year Returns (%)

	2022	2021
Investor Shares (CAREX)	-27.19	-6.51
Institutional Shares (LIFEX)	-27.06	-6.24
MSCI World Investable Market Index (net)	-18.22	21.04

**Past performance is no guarantee of future results.** The Fund's returns quoted above represent past performance after all expenses. The returns reflect any applicable expense waivers in effect during the periods shown. Without such waivers, returns would be lower. Investment return, principal value, and yield will fluctuate. Your shares, when redeemed, may be worth more or less than their original cost. Certain fees and expenses also apply to a continued investment in the Fund and are described in the prospectus. See the Fund's prospectus for further information. Total return for the Fund is based on the Fund's net asset values and assumes all dividends and capital gains were reinvested. The total returns do not reflect the deduction of fees and taxes that a shareholder would pay on Fund distributions or the redemption of Fund shares. An investment in the Fund is not a bank deposit, is not insured, and is subject to certain risks, including possible loss of principal. The market value of Fund investments will fluctuate, and you may lose money. The Fund is subject to certain risks including sustainable investing, portfolio management, information, market, mid- to large-cap companies, and small-cap companies risks. Investing internationally involves special risks, such as currency fluctuations, social and economic instability, differing security regulations and accounting standards, limited public information, possible changes in taxation, and periods of illiquidity. These risks may be heightened in connection with investments in emerging market countries. The Adviser's evaluation of environmental and social factors in its investment selections will affect the Fund's exposure to certain issuers, industries, sectors, regions, and countries and may impact the relative financial performance of the Fund depending on whether such investments are in or out of favor. The value of your investment may decrease if the Adviser's or Subadviser's judgement about Fund investments does not produce the desired results. There is a risk that information used by the Adviser to evaluate environmental and social factors, may not be readily available or complete, which could negatively impact the Adviser's ability to evaluate such factors and Fund performance.

**Before investing, consider the Fund's investment objectives, risks, charges and expenses. Contact us for a prospectus containing this and other information. Read it carefully.**

The Morgan Stanley Capital International Investable Market Index (net) (**MSCI World IMI**) is a market-capitalization weighted index representing the performance of large-, mid- and small-capitalization companies in developed markets. MSCI World IMI returns reflect reinvested dividends net of withholding taxes but reflect no deduction for fees, expenses or other taxes. Investors cannot invest directly in the MSCI World IMI. MSCI Inc. ("MSCI") makes no warranties and shall have no liabilities with respect to data included herein and it is not intended to be investment advice. Such data may not be redistributed or used for other products. This report is not approved or reviewed by MSCI.

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The composition of the Fund's portfolio is subject to change. Visit [www.domini.com](http://www.domini.com) to view the most current list of the Fund's holdings or the most recent Annual Report containing a description of the Fund's portfolio.

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