

Domini Impact International Equity Fund<sup>SM</sup>

Fund Facts as of December 31, 2023

Domini

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## Key Facts

**Fund Type:** Broad international stock market exposure through diversified mid- to large-cap equities in Europe, the Asia-Pacific region, and throughout the rest of the world

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

**Inception Date:** December 27, 2006

**Net Assets:** \$805.1 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 Impact International Equity Fund is managed through a two-step process:

## Domini Impact Investments

Domini creates an approved list of companies based on ESG research guided by Impact Investment Standards.

Companies evaluated on business alignment & stakeholder relations using proprietary framework & industry-specific key performance indicators.

## Wellington Management Company

Wellington constructs & manages portfolio of Domini-approved companies using a highly disciplined & systematic stock selection process.

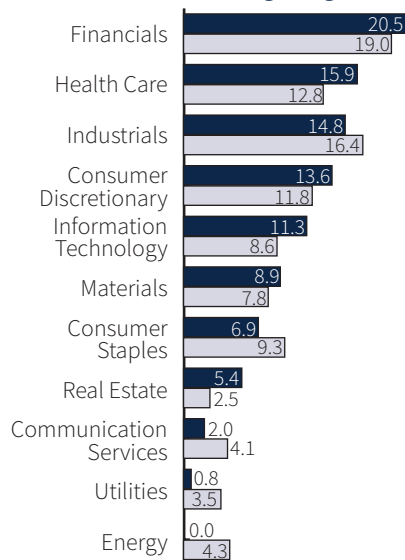
## Domini Impact International Equity Fund Portfolio

## Domini Impact Investments

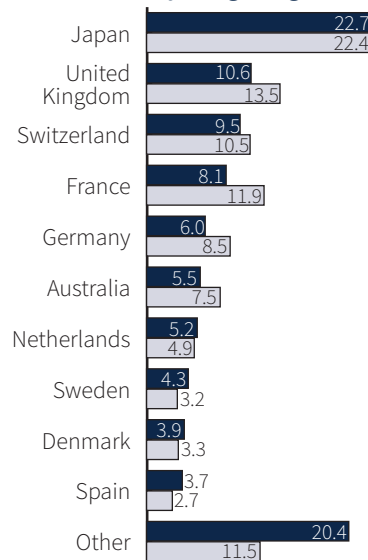
Domini engages with companies about important issues and seeks to influence them to improve ESG performance. Engagement tools include:

- Direct dialogue with company management
- Filing shareholder proposals on critical issues
- Disciplined and complete proxy voting

## GICS Sector Weightings (%)\*



## Country Weightings (%)\*



■ Fund Portfolio    ■ MSCI EAFE NR Index

## Top Ten Portfolio Holdings (%)\*

Novartis AG	3.7	Hoya Corporation	1.9
Novo Nordisk A/S (Class B)	3.3	3i Group plc	1.8
ABB Ltd	2.5	H & M Hennes & Mauritz AB (Class B)	1.8
InterContinental Hotels Group plc	2.1	CRH plc	1.7
Recruit Holdings Co., Ltd.	2.0	Trend Micro Inc.	1.7
Total		22.6	

## Portfolio Characteristics†

	Fund	MSCI EAFE NR Index
Number of Holdings	179	783
Annual Turnover (as of July 31, 2023)†	90%	—
Weighted-Average Market Cap (\$M)	55,705	91,812
Median Market Cap (\$M)	10,520	13,762
Price/Book Ratio	1.6x	1.8x
Price/Earnings Ratio (Trailing 12 Months)	15.1x	15.8x
Return on Equity (Trailing 12 Months)	10.4%	12.3%
Tracking Error (1-Year Projected)	2.4%	—
Beta (1-Year Projected)	1.01	—

\* Fund Portfolio weights are as of December 31, 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 December 31, 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>	Class Y <sup>2</sup>	Class A <sup>3</sup>
Ticker	DOMIX	DOMOX	DOMYX	DOMAX
CUSIP	257132704	257132811	257132787	257132886
Inception Date	December 27, 2006	November 30, 2012	July 23, 2018	November 28, 2008
Net Assets as of December 31, 2023 (\$ millions)	173.3	402.9	219.4	9.6
Annual Expense Ratio <sup>4</sup>	1.33% (Gross/Net)	0.92% (Gross/Net)	0.96% (Gross/Net)	1.39% (Gross/Net)
Front-End Sales Charge	None	None	None	4.75%
Minimum Investment for Standard/Retirement & Custodial Accounts	\$2,500/\$1,500	\$500,000	None	\$2,500/\$1,500

1. Institutional shares are available to qualified endowments, foundations, religious organizations, nonprofit entities, individuals and certain corporate or similar institutions that meet the minimum investment requirements. If you do not meet the minimum investment requirements, please refer to the Investor shares.

2. Class Y shares may only be purchased through omnibus accounts held on the books of the Fund for financial intermediaries that have been approved by the Funds' distributor. They are not available directly to individual investors.

3. Class A shares are intended for investors who invest through a financial advisor. They carry a front-end sales charge (load) of up to 4.75% that is paid to the advisor buying the Fund on behalf of the investor. If you do not invest through a financial advisor, please refer to the Investor shares. Domini does not provide financial advisory services.

4. The Fund's Adviser has contractually agreed to waive certain fees and/or reimburse certain ordinary operating expenses in order to limit Class A and Class Y share expenses to 1.40% and 1.12%, respectively. These expense limitations are in effect through November 30, 2024. 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 Dec. 31, 2023

	1 Year	3 Years	5 Years	10 Years
DOMIX	21.39	2.07	5.63	3.35
DOMOX	21.80	2.54	6.05	3.76
DOMYX <sup>1</sup>	21.76	2.48	6.00	3.35
DOMAX (with load) <sup>2</sup>	15.52	0.37	4.54	2.81
DOMAX (without load) <sup>2</sup>	21.28	2.01	5.56	3.31
MSCI EAFE NR Index	18.24	4.02	8.16	4.28

## Calendar Year Returns (%)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
DOMIX	21.39	-20.84	10.68	5.73	16.95	-16.34	24.60	3.05	1.76	-3.27
DOMOX	21.80	-20.50	11.32	6.11	17.27	-15.93	24.78	3.61	2.28	-3.01
DOMYX <sup>1</sup>	21.76	-20.56	11.26	6.06	17.25	-16.34	24.60	3.05	1.76	-3.27
DOMAX (with load) <sup>2</sup>	15.52	-24.66	5.42	0.68	11.27	-20.29	18.55	-1.78	-3.10	-7.93
DOMAX (without load) <sup>2</sup>	21.28	-20.91	10.67	5.70	16.82	-16.31	24.46	3.12	1.74	-3.34
MSCI EAFE NR Index	18.24	-14.45	11.26	7.82	22.01	-13.79	25.03	1.01	-0.82	-4.90

1. Class Y shares were not offered prior to July 23, 2018. All performance information for time periods beginning prior to July 23, 2018 is the performance of the Investor shares. This performance has not been adjusted to reflect the lower expenses of the Class Y shares.

2. Performance "with load" for DOMAX reflects performance with application of highest maximum front-end sales charge (4.75%). Performance "without load" reflects performance without application of front-end sales charge.

**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. Class A shares are generally subject to a front-end sales charge of 4.75%. 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 foreign investing and emerging markets, geographic focus, country, currency, impact investing, portfolio management, and quantitative investment approach 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.

Class A Shares Front-End Sales Charge<sup>1</sup>

Amount of Purchase	% of Offering Price	% of Net Amount Invested
Less than \$50,000	4.75	4.99
\$50,000 but less than \$100,000	3.75	3.90
\$100,000 but less than \$250,000	2.75	2.83
\$250,000 but less than \$500,000	1.75	1.78
\$500,000 but less than \$1 million	1.00	1.01
\$1 million and over <sup>2</sup>	None	None

1. Certain types of investors may be able to have Class A initial sales charges waived. Please see the prospectus, Shareholder Manual: How Sales Charges are Calculated: Waiver for Certain Class A Investors for more information.

2. You pay no initial sales charge when you invest \$1 million or more in certain Domini Impact International Equity Fund shares. However, you may be subject to a contingent deferred sales charge of up to 1.00% of the lesser of the cost of the shares at the date of purchase or the value of the shares at the time of redemption if you redeem within one year of purchase. The Fund's distributor may pay up to 1.00% to a Service Organization for purchase amounts of \$1 million or more. In such cases, starting in the thirteenth month after purchase, the Service Organization will also receive the annual distribution fee of up to 0.25% of the average daily net assets of the Fund held by its clients. Prior to the thirteenth month, the Fund's distributor will retain the service fee. Where the Service Organization does not receive the payment of up to 1.00% from the Fund's distributor, the Service Organization will instead receive the annual service fee starting immediately after purchase. In certain cases, the Service Organization may receive a payment of up to 1.00% from the distributor as well as the annual distribution and service fee starting immediately after purchase. **Please consult the Fund's prospectus and your Service Organization for more information.**

**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 Europe, Australasia, and Far East Net Total Return USD Index (MSCI EAFE NR) is a market-capitalization weighted index representing the performance of large- and mid-capitalization companies in developed markets outside the United States and Canada. MSCI EAFE NR 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 EAFE NR.

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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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