

## Diversified international equity strategy combining leading environmental & social research with a robust quantitative engine

With the Domini Impact International Equity Fund<sup>SM</sup>, impact investors can help drive positive environmental and social outcomes around the world. The Fund invests in a diversified selection of companies throughout Europe, the Asia-Pacific region, and select emerging markets, seeking to provide shareholders with long-term total return consistent with the promotion of ecological sustainability and universal human dignity.

The Fund is managed through a unique, coordinated process: Domini conducts in-depth environmental and social research and analysis to determine which companies meet our Impact Investment Standards, and Wellington constructs and manages a portfolio of Domini-approved companies using a disciplined, systematic approach to stock selection and risk management.

### Fund Facts

**Advisor:** Domini Impact Investment LLC

**Subadviser:** Wellington Management Company LLP

**Inception Date:** 12/27/2006

**Fund Net Assets:** \$809.2 million as of 6/30/2024

**Portfolio Management Team:** Quantitative Investment Group, Wellington Management



Christopher R.  
Grohe, CFA



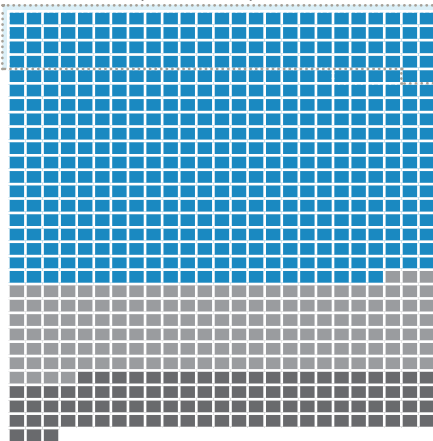
Mark Yarger, CFA,  
MBA

### The Strength of Two Firms

The collaboration between Domini and Wellington dates back to 2005 and is designed to capitalize on the strengths of both firms to deliver strong environmental, social, and financial returns to investors. Wellington uses its proprietary quantitative models to identify and select attractively valued stocks from Domini's eligible investment universe.

### What Meets Domini's Impact Investment Standards?

#### MSCI EAFE NR (Benchmark)\*



#### Out of 728 companies in the benchmark:

- **472** met our Standards and were considered eligible for investment
- **157** (156 ineligible plus 1 unrated) did NOT meet our Standards based on our qualitative evaluations of their environmental and social impacts
- **99** did NOT meet our Standards based on our exclusions of fundamentally misaligned business activities (see Exclusionary Standards)

\*As of 6/30/2024

#### Domini Impact International Equity Fund\*



#### The Fund invested in 146 companies including:

- **97** out of 472 eligible benchmark companies selected by Wellington Management using its quantitative stock-selection models.
- **49** eligible companies from outside the benchmark, including 23 from emerging markets.

*Note: The Fund held an additional 20 companies at a small weight in a Domini-directed portfolio maintained for engagement purposes, bringing the total number of Fund holdings to 166.*

### Engaging for Impact

As active owners, we seek to amplify the Fund's impact by engaging with companies to address risks and drive positive environmental and social outcomes. This is achieved through a combination of tools, including direct dialogue, proxy voting, and public statements & advocacy.

### Morningstar Low Carbon Designation<sup>TM</sup>

This is assigned to portfolios that have low-carbon risk scores and low levels of fossil fuel exposure. The designation is an indicator that the companies held in a portfolio are in general alignment with the transition to a low-carbon economy.<sup>1</sup>



as of 4/30/2024

### Science-Based Targets

We encourage the companies we invest in to adopt science-based targets to reduce GHG emissions. **66%** of companies held by the Fund as of 6/30/2024 have set or committed to science-based targets.<sup>2</sup>

### Promoting Diversity

Gender and racial diversity on corporate boards helps mitigate governance risks and promote a more equitable, inclusive culture. We view proxy voting as an important avenue to help improve diversity. In 2023, the Fund opposed **57%** of board director elections due to insufficient diversity.<sup>3</sup>

### Exclusionary Standards

When you invest in the Domini Funds, you avoid investing in certain business activities that we believe are fundamentally misaligned with our goals of universal human dignity and ecological sustainability, including:

- **Weapons & Firearms**
- **Nuclear Power**
- **Fossil Fuels**
- **For-Profit Prisons & Immigration Detention Centers**
- **Alcohol, Tobacco & Gambling**

1. Carbon metrics as of 4/30/2024. Based on 99.49% of eligible portfolio covered. Data is based on long positions only. To receive the Morningstar Low Carbon Designation<sup>TM</sup>, a portfolio must have a 12-month average Portfolio Carbon Risk Score below 10 and a 12-month average Fossil Fuel Involvement below 7%. As of 4/30/2024, Fund's Portfolio Carbon Risk Score was 6.44.
2. 110 of 166 companies held by the Fund as of 6/30/2024 have set or committed to science-based targets, according to the Science-Based Targets initiative (SBTi), including 101 that have had their targets validated by SBTi and 9 that have made commitments to develop targets and submit them for validation within 24 months (excluding those that have failed to submit targets within 24 months of their commitments).
3. During 2023, the Fund voted to oppose 752 out of 1,111 director election proposals, including 638 opposed due to insufficient diversity. In certain markets, where data is available, both racial and gender diversity is considered when evaluating board diversity.

**Investor Shares Information<sup>1</sup>**

<b>Ticker:</b> DOMIX	<b>Dividends:</b> Distributed semi-annually
<b>CUSIP:</b> 257132704	<b>Capital Gains:</b> Distributed annually
<b>Annual Expense Ratio:</b> 1.33% (gross/net)	<b>Minimum Initial Investment:</b> \$2,500 for standard accounts; \$1,500 for retirement, custodial & education savings accounts or standard accounts opened with automatic investment plans
<b>Front-End Sales Charge (Load):</b> None	

1. Other share classes available. Please see the Fund's prospectus or contact us for more information.

**Top Ten Holding Weights (%)<sup>1</sup>**

	Fund
Novo Nordisk A/S (Class B)	4.6
Novartis AG	3.9
Recruit Holdings Co., Ltd.	2.4
MS&AD Insurance Group Holdings, Inc.	2.3
3i Group plc	2.2
InterContinental Hotels Group plc	2.1
Banco Santander S.A.	2.0
Bayerische Motoren Werke AG (BMW)	1.9
Goodman Group	1.8
ABB Ltd	1.8
<b>Total</b>	<b>25.0</b>

**GICS Sector Weights (%)<sup>1</sup>**

	Fund	MSCI EAFE NR
Financials	22.7	20.0
Health Care	16.5	13.5
Industrials	15.1	16.9
Consumer Discretionary	12.8	11.5
Information Technology	12.4	9.5
Materials	6.7	6.7
Consumer Staples	5.9	8.5
Real Estate	4.8	2.0
Communication Services	2.7	4.1
Utilities	0.4	3.1
Energy <sup>2</sup>	—	4.1
<b>Total</b>	<b>100.0</b>	<b>100.0</b>

**Country Weights (%)<sup>1</sup>**

	Fund	MSCI EAFE NR
Japan	20.2	22.7
United Kingdom	11.6	10.7
Switzerland	10.3	6.4
France	7.5	9.5
Denmark	6.3	4.0
Germany	5.3	8.6
Australia	5.3	7.6
Spain	5.2	2.6
Netherlands	4.4	5.0
United States	4.2	9.0
Other Developed Markets	12.6	13.1
Emerging Markets	7.1	0.9
<b>Total</b>	<b>100.0</b>	<b>100.0</b>

1. As of 6/30/2024. Fund portfolio weights exclude cash and cash equivalents. Weights may not sum to totals due to rounding.  
 2. The Fund not invest in the GICS Energy sector in accordance with Domini's exclusionary standards on fossil fuels.

**Average Annual Total Returns (%) as of 6/30/24**

Year to Date <sup>1</sup>	1 Year	3 Years	5 Years	10 Years	
Fund (DOMIX)	6.65	16.43	1.37	4.47	3.71
MSCI EAFE NR	5.34	11.54	2.89	6.46	4.33

**Calendar Year Returns (%)**

2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
21.39	-20.84	10.68	5.73	16.95	-16.34	24.60	3.05	1.76	-3.27
18.24	-14.45	11.26	7.82	22.01	-13.79	25.03	1.01	-0.82	-4.90

1. Returns for periods of less than one year are not annualized.

**Past performance is no guarantee of future results.** The Fund's returns quoted herein represent past performance after all expenses. The returns reflect any applicable expense waivers in effect during the periods shown. Without such waivers, the Fund's performance 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. You may lose money. Contact us for performance information current to the most recent month-end, which may be lower or higher than the performance data quoted. An investment in the Fund is not a bank deposit, is not insured, and is subject to certain risks, including loss of principal, foreign investing, emerging markets, geographic focus, country, currency, impact investing, and portfolio management risks. Investing internationally involves special risks, such as currency fluctuations, social and economic instability, differing securities 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 and the timing of the Subadviser's implementation of the Adviser's 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 judgment 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 Domini Impact International Equity Fund's investment objectives, risks, charges and expenses. Contact us for a prospectus containing this and other information. Read it carefully.**

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.

The Morgan Stanley Capital International Europe Australasia 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. 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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