

Thematic equity strategy investing in solution-oriented companies helping to address sustainability challenges

With the Domini Sustainable Solutions FundSM, impact investors have the opportunity to invest in innovative companies that demonstrate a commitment to sustainability solutions for a more sustainable future. The Fund is managed by pioneers in the field of impact investing and seeks to provide its shareholders with long-term total return while helping to address some of the world's greatest sustainability challenges.

The Fund's high-conviction portfolio of fewer than 50 stocks is built through bottom-up, fundamental impact research and financial analysis. We look to invest in companies developing and providing access to needed solutions—from renewable energy and clean water to breakthrough medical technologies and inclusive finance. By investing in well-managed companies supporting the transition to a more sustainable economy, we believe we can provide shareholders a unique portfolio with strong long-term growth and impact potential.

Sustainability Themes & Solutions

The Fund invests in companies that support one or more of the following themes:



Accelerate the transition to a low-carbon future: 27.6%¹

Examples: Renewable energy; electric vehicles; energy storage; distributed generation; energy-efficient technologies; sustainable materials; resource-efficient consumption & production



Promote societal health and well-being: 22.6%¹

Examples: Access to medicines and diagnostics; innovative medical technologies; preventative healthcare solutions; women's health solutions; consumer health & fitness



Bridge the digital divide and expand economic opportunity: 20.3%¹

Examples: Proliferation of information & communication technologies; communication & network infrastructure; information systems & security; quality education & training services



Broaden financial inclusion: 11.1%¹

Examples: Banking, lending, insurance & other financial services for underserved communities; access to capital for small businesses & entrepreneurs; sustainable finance & capital markets



Help ensure access to clean water for drinking and sanitation: 10.7%¹

Examples: Water management, treatment & purification technologies & equipment; water harvesting & storage; pipes & drainage solutions



Contribute to the development of sustainable communities: 7.7%¹

Examples: Sustainable design & engineering; climate-resilient infrastructure; low-carbon mass-transit systems; smart-city technologies; building efficiency & retrofits



Support sustainable food systems

Examples: Healthy, natural, organic & plant-based foods; affordable food retail; sustainable agriculture; support for farmers & agricultural communities; food waste reduction

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, shareholder proposals, proxy voting, and public statements & advocacy.

Read our quarterly [Impact Updates](#) to stay informed on the impact of these efforts!

Fund Facts

Advisor: Domini Impact Investment LLC

Subadviser: SSGA Funds Management, Inc.
(responsible for trading & cash management)

Inception Date: 4/1/2020

Fund Net Assets: \$38.1 million as of 9/30/2024

Portfolio Management Team:



Amy Domini, CFA
Founder & Chair



Carole Laible
CEO

Morningstar Low Carbon DesignationTM

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.²



as of 8/31/2024

Science-Based Targets

We encourage the companies we invest in to adopt science-based targets to reduce GHG emissions. **51%** of companies held by the Fund as of 9/30/2024 had set or committed to science-based targets.³

Promoting Diversity

Gender and racial diversity on corporate boards helps mitigate governance risks and promote a more equitable, inclusive culture. The Fund does not invest in any company lacking gender diversity and leverages proxy voting to help drive improvement. In 2023, the Fund opposed **53%** of board director elections due to insufficient diversity.⁴

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. Fund portfolio weights as of 9/30/2024, excluding cash and cash equivalents. Holdings are classified based on Domini's determination of the primary impact of each company's solution(s). Companies may provide solutions that have impact across more than one theme.
2. Carbon metrics as of 8/31/2024. Based on 94.42% of eligible portfolio covered. Data is based on long positions only. To receive the Morningstar Low Carbon DesignationTM, 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 8/31/2024, Fund's Portfolio Carbon Risk Score was 4.77.
3. 23 of 45 companies held by the Fund as of 9/30/2024 have set or committed to science-based targets, according to the Science-Based Targets initiative (SBTi), including 18 that have had their targets validated by SBTi and 5 that have made commitments to develop targets and submit them for validation within 24 months.
4. During 2023, the Fund voted to oppose 133 out of 235 director election proposals, including 124 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 Information¹

Ticker: CAREX
CUSIP: 257132761
Annual Expense Ratio: Gross: 2.05% / Net: 1.40% ²
Front-End Sales Charge (Load): None

Dividends: Distributed semi-annually
Capital Gains: Distributed annually
Minimum Initial Investment: \$2,500 for standard accounts; \$1,500 for retirement, custodial & education savings accounts or standard accounts opened with automatic investment plans

1. Other share classes available. Please see the Fund's prospectus or contact us for more information.
2. The Fund's Adviser has contractually agreed to waive certain fees and/or reimburse certain ordinary operating expenses in order to limit Investor share expenses to 1.40%. This expense limitation is in effect through November 30, 2024. There can be no assurance that the Adviser will extend this expense limitation beyond such time. While in effect, the arrangement may be terminated only by agreement of the Adviser and the Fund's Board of Trustees.

Top Ten Holding Weights (%)¹

Munich Reinsurance Company	4.8
Palo Alto Networks, Inc.	3.9
Schneider Electric SE	3.9
Veralto Corporation	3.6
GSK plc	3.5
Wolters Kluwer N.V.	3.5
Hologic, Inc.	3.2
International Business Machines Corporation	3.2
Resona Holdings, Inc.	3.0
ASML Holding N.V.	2.9
Total	35.6

GICS Sector Weights (%)¹

Industrials	30.0
Information Technology	24.1
Health Care	19.3
Financials	11.1
Consumer Discretionary	8.9
Consumer Staples	3.2
Communication Services	1.8
Utilities	1.5
Materials	—
Real Estate	—
Energy ²	—
Total	100.0

Country Weights (%)¹

United States	58.4
Netherlands	9.2
United Kingdom	7.4
France	6.8
Germany	6.3
Japan	5.8
Uruguay	2.4
China	2.4
Canada	1.3
Total	100.0

1. As of 9/30/2024. Fund portfolio weights exclude cash and cash equivalents. Weights may not sum to totals due to rounding.
2. The Fund does not invest in the GICS Energy sector in accordance with our exclusionary standards on fossil fuels.

Average Annual Total Returns (%) as of 9/30/2024

	Year to Date ¹	1 Year	3 Years	Since Inception (4/1/20)	5 Years
Fund (CAREX)	15.83	29.13	-1.95	13.84	n/a
MSCI World EQ WTD NR ²	12.94	25.70	4.14	14.81	n/a
MSCI World IMI NR ²	18.00	31.62	8.27	18.37	n/a

Calendar Year Returns (%)

	2023	2022	2021
Fund (CAREX)	13.16	-27.19	-6.51
MSCI World EQ WTD NR ²	16.70	-16.80	14.88
MSCI World IMI NR ²	22.88	-18.22	21.04

1. Returns for periods of less than one year are not annualized.
2. Effective November 1, 2023, the benchmark against which the Fund measures its performance changed from the MSCI World IMI NR to the MSCI World EQ WTD NR.

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, 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 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 Sustainable Solutions 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 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 World Equal Weighted Net Total Return USD Index (MSCI World EQ WTD NR) is an equal-weighted index representing the performance of large- and mid- capitalization companies in developed markets. The Morgan Stanley Capital International World Investable Market Net Total Return USD Index (MSCI World IMI NR) is a market-capitalization weighted index representing the performance of large-, mid-, and small-capitalization companies in developed markets. MSCI World EQ WTD NR and MSCI World IMI NR returns reflect reinvested dividends net of withholding tax but reflect no deduction for fees, expenses or other taxes. Investors cannot invest directly in the MSCI World EQ WTD NR or MSCI World IMI 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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