



# CLIMATE TRANSPARENCY REPORT 2020

Domini Impact Investments

# About the Climate-related Disclosure Indicators

Climate has been identified as a top priority for PRI signatories, with over 70% of asset owners reporting this as the most important long-term trend they are acting on.

The FSB Task Force's guidance on climate-related financial disclosure aim to create a single framework for disclosure on assessment and management of climate-related risk. The recommendations, supported by investors representing US\$22 trillion, identify four main disclosures, Governance, Strategy, Risk Management, Metrics and Targets, and include specific guidance for asset owners and managers.

As a result, the PRI introduced climate-related disclosure indicators that can be used to align with the TCFD recommendations in the 2020 PRI Reporting Framework.

## About this report

This report is an export of only the climate-related indicators from the 2020 Reporting Framework response. The full Public Transparency Report is available here (<https://reporting.unpri.org/surveys/PRI-reporting-framework-2020/-64F42FBF-C996-4521-A8F7-0817E4D84297/79894dbc337a40828d895f9402aa63de/html/2/?lang=en&a=1>). It shows the responses to all the completed climate indicators, even those you chose to keep private. It is designed for your internal review or – if you wish - to share with your stakeholders.

The PRI will not publish this report on its website if you have designated your 2020 climate reporting as “private”. Otherwise, you will be able to access the Climate Transparency Report of your organisation and that of other signatories on the [PRI website](#) and on the [Data Portal](#).

To easily locate information, there is a **Recommendation index** which summarises the indicators that signatories complete and disclose. The report presents information exactly as it was reported as per signatory preference. Where an indicator offers a response option that is multiple-choice, all options that were available to the signatory are presented in this report.

# TCFD Recommendations Index

Strategy and Governance - CC			TCFD Recommendation			
Indicator	Reported	Disclosure	Governance	Strategy	Risk Management	Metrics & Targets
SG 01.6 CC	✓	Public				
SG 01.7 CC	✓	Public				
SG 01.8 CC	✓	Public				
SG 01.9 CC	✓	Public				
SG 01.10 CC	✓	Public				
SG 07.5 CC	✓	Public				
SG 07.6 CC	✓	Public				
SG 07.7 CC	✓	Public				
SG 07.8 CC	-	Public				
SG 13.1	✓	Public				
SG 13.2	-	Public				
SG 13.4 CC	-					
SG 13.5 CC	-					
SG 13.6 CC	-					
SG 13.7 CC	-					
SG 13.8 CC	-					
SG 14.1	✓	Public				
SG 14.2	✓	Public				
SG 14.3	✓	Public				
SG 14.6 CC	-	Public				
SG 14.7 CC	-	Public				
SG 14.8 CC	✓	Public				
SG 14.9 CC	✓	Public				
SG 15.1	✓	Public				
SG 15.2	✓	Public				
SG 15.3	✓	Public				

Symbol	Status
✓	The signatory has completed this sub-indicator
-	The signatory did not complete this sub-indicator.
	This indicator is relevant to the named TCFD recommendation
Within the first column "Indicator", indicators marked in blue are mandatory to complete. Indicators marked in grey are voluntary to complete.	

# ORGANISATIONAL OVERVIEW

This section provides an overview of your organisation. These characteristics are used to define your peer groups.

MAIN CHARACTERISTICS	
<b>Name</b>	Domini Impact Investments
<b>Signatory Category</b>	Fund Management - Majority
<b>Signatory Type</b>	Investment Manager
<b>Size</b>	US\$ 1 - 4.99 billion AUM
<b>Main Asset Class</b>	>50% Listed Equity Internally Managed
<b>Signed PRI Initiative</b>	2006
<b>Region</b>	North America
<b>Country</b>	United States
<b>Disclosure of Voluntary Indicators</b>	89% from 38 Voluntary indicators

# Domini Impact Investments

## Reported Information

### Public version

### Strategy and Governance

## PRI disclaimer

This document presents information reported directly by signatories. This information has not been audited by the PRI Secretariat or any other party acting on their behalf. While this information is believed to be reliable, no representations or warranties are made as to the accuracy of the information presented, and no responsibility or liability can be accepted for any error or omission.

## Investment policy

SG 01	Mandatory	Public	Core Assessed	General
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**New selection options have been added to this indicator. Please review your prefilled responses carefully.**

SG 01.1	Indicate if you have an investment policy that covers your responsible investment approach.
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SG 01 CC	Mandatory to Report Voluntary to Disclose	Public	Descriptive	General
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SG 01.6 CC	Indicate whether your organisation has identified transition and physical climate-related risks and opportunities and factored this into the investment strategies and products, within the organisation's investment time horizon.
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Yes

	Describe the identified transition and physical climate-related risks and opportunities and how they have been factored into the investment strategies/products.
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Areas of risk and opportunity include renewable and alternative energy sources, resource efficiency and the circular economy, pollution control and abatement, environmental sustainability and climate resilience. For example, to capture climate-related opportunity and facilitate the transition to a low-carbon economy, we make investments across many industries, seeking:

- Investments that promote the advancement of clean, renewable energy, including wind, solar and small-scale run-of-river hydroelectric.
- To invest in renewable-energy companies, including manufacturers of wind turbines and photovoltaic solar panels, as well as residential solar installers.
- Electric utilities that actively increase installed generation capacity from renewable sources, and for financial institutions to provide lending and insurance solutions for renewable power projects and assets.
- Investments that support the resilience and sustainability of energy infrastructure, including investments that promote smart-meter, distributed-grid and energy-storage technologies.
- To invest in labeled and unlabeled green bonds that finance renewable energy and energy efficiency projects.

Capturing these climate-related risks and opportunities in our investment strategy aligns with our mandate to create positive social and environmental outcomes while seeking competitive financial returns.

We consider how all industries both impact and are impacted by climate-related risks and opportunities. These considerations are reflected in our proprietary sub-industry-specific key performance indicators (KPIs) which guide our research process. Our industry factors vary depending on business models and interactions with stakeholder groups. We consider key areas of exposure to climate-related risks and opportunities, with a particular focus on energy or resource intensive industries. For example, the subindustries within the materials industry tend to have a high number of climate-related KPIs. These may seek to capture opportunities, including everything from "green chemistry" R&D and manufacturing of products derived from non-petrochemical feedstocks to energy efficiency progress. The indicators also paint a picture of the risk from energy intensive industries; for example, use of waste-to-energy or coal to fire kilns and steel production from blast furnace. We factor these climate-related KPIs into investment decisions. We also engage with companies, asking for time-bound transition plans or GHG emissions reduction targets aligned with Paris Agreement. We advocate using either Transition Pathway Initiative (Above level 4), Science Based Targets (SBT) or other time-bound quantitative transition/GHG reduction targets, including TCFD aligned reporting.

Climate change is a risk and opportunity even in less resource intensive areas of the economy. Across industries, we seek companies with programs to mitigate physical, reputational, and transition risk from climate. For example, in the financial sector, we believe companies should offer innovative climate-related

solutions like climate risk insurance, risk prevention programs that include climate change adaptation, and green financing. In other industries, opportunities include climate adaptation and resiliency services and infrastructure, like sea walls, flood and drought mitigation, emergency response programs.

No

**SG 01.7  
CC**

Indicate whether the organisation has assessed the likelihood and impact of these climate risks?

Yes

Describe the associated timescales linked to these risks and opportunities.

We consider both imminent potential effects of climate change as well as possible trajectories ten to thirty years into the future. Due to the massive number of inputs and wide uncertainty, including related to possible climate tipping points, we cannot have certainty about the speed of climate change effects, and thus look to accelerate progress to mitigate risks and develop opportunities as much as is feasible.

For example, we engage with our portfolio companies to encourage better disclosure and to accelerate progress in the identification and management of climate-related risks and opportunities. We ask portfolio companies to set emissions-reduction targets, adopt renewable-energy and energy productivity goals, assess and plan for natural disaster scenarios, and enhance disclosure. We have engaged with hundreds of companies through direct dialogue, public statements, proxy voting, and filing of shareholder resolutions. We look for companies to have concrete targets for emissions reduction and efficiency over the next 5 and 10 years and to report on progress. As a signatory to ShareAction's Investor Decarbonization Initiative, we participate in engagements to encourage companies to adopt climate targets in accordance with the Paris Agreement. These engagements include RE100 and EP100, which respectively challenge companies to commit to using renewable energy and improving energy productivity. We are also a member of the Investor Agenda, global network of nearly 400 institutional investors representing \$32 trillion in assets under management developed "to accelerate and scale up the actions that are critical to tackling climate change and achieving the goals of the Paris Agreement" through investment, corporate engagement, investor disclosure, and public policy advocacy.

No

**SG 01.8  
CC**

Indicate whether the organisation publicly supports the TCFD?

Yes

No

**SG 01.9  
CC**

Indicate whether there is an organisation-wide strategy in place to identify and manage material climate-related risks and opportunities.

Yes

Describe

Over our firm's history we have included factors related to climate and the environment in our investment strategies and operations. These factors have helped us avoid companies and industries posing the greatest climate related risks and capture innovative companies managing future trends. Our Impact Investment Standards (ISS), published in hard copy and our website since 2005, contain an explanation of our investment goals and strategy, including specific climate-related considerations. The ISS delineate our understanding of key systemic factors and their relationship to a business's sustainability. The IIS inform our approach to materiality and guide our sub-industry specific metrics. Climate risk and opportunity are factors in our assessment of both business alignment and ecosystem stakeholder relations.

Responsibility for the standards and our research process lies with an executive-level Standards Committee. The Standards Committee oversees the definition and interpretation of the standards used by the Impact Review Committee that makes company ESG ratings decisions. This committee is composed of our CEO, chair, and our most senior research analyst. As part of our analysts' routine assessment of the materiality of key performance indicators by subindustry, they consider whether KPIs, standards, and

processes, are up-to-date and capturing relevant and material climate considers, such as energy efficiency and renewable energy use. Analyst can propose new standards or changes to guidelines based on their understanding of changes to the industry and emerging issues. The Standards Committee, which meet at least six times a year, then reviews and approves these changes. The Standards Committee's assessment considers business strategy and trajectory, combined with a scientific understanding of a variety of factors and uncertainties, over a range of horizons.

Recent updates to our industry standards have focused on climate-related risks and opportunities in sectors as diverse as automobiles & components, real estate, and municipal electric utilities. We have included positive indicators such as climate adaptation and resiliency programs and services and support for Property-Assessed Clean Energy (PACE) Financing of Renewables and Efficiency for municipal electric utilities. As part of the process of reviewing our KPIs for existing autos subindustries, we added a proprietary subindustry for advanced and alternative vehicles, which we believe will play a critical role in addressing both short-term risks from regulatory and policy changes, such as increases in fuel-efficiency standards, and long-term risks and opportunities related to the low-carbon transition.

Domini's 4-member Board of Trustees reviews firm activities quarterly as part of its oversight responsibilities. They receive reporting about research, engagement, marketing, compliance, proxy voting, and financial activities and results, including reporting on standards changes or proxy voting guidelines that may or may not be related to climate-related risks and opportunities. The board is responsible for reviewing this information, and they vote on major fund-related issues for the entire firm, in which consideration of climate-related risks and opportunities may or may not be relevant.

No

<b>SG 1.10 CC</b>	Indicate the documents and/or communications the organisation uses to publish TCFD disclosures.
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- Public PRI Climate Transparency Report
- Annual financial filings
- Regular client reporting
- Member communications
- Other

	specify
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Posting on our website.

- We currently do not publish TCFD disclosures

## Governance and human resources

<b>SG 07 CC</b>	<b>Mandatory to Report Voluntary to Disclose</b>	<b>Public</b>	<b>Descriptive</b>	<b>General</b>
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<b>SG 07.5 CC</b>	Indicate the roles in the organisation that have oversight, accountability and/or management responsibilities for climate-related issues.
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	Board members or trustees
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- Oversight/accountability for climate-related issues
- Assessment and management of climate-related issues
- No responsibility for climate-related issues



**Chief Executive Officer (CEO), Chief Investment Officer (CIO), Chief Risk Officer (CRO), Investment Committee**

- Oversight/accountability for climate-related issues
- Assessment and management of climate-related issues
- No responsibility for climate-related issues

**Other Chief-level staff or heads of departments**

- Oversight/accountability for climate-related issues
- Assessment and management of climate-related issues
- No responsibility for climate-related issues

**Dedicated responsible investment staff**

- Oversight/accountability for climate-related issues
- Assessment and management of climate-related issues
- No responsibility for climate-related issues

**SG 07.6  
CC** For board-level roles that have climate-related issue oversight/accountability or implementation responsibilities, indicate how these responsibilities are executed.

The Domini Funds are governed by a Board of Trustees, which receives quarterly reports on proxy voting, corporate engagement and policy work and investment decision-making, including implementation of our ESG standards.

**SG 07.7  
CC** For management-level roles that assess and manage climate-related issues, provide further information on the structure and processes involved.

Our CEO oversees the analysis and implementation of our responsible investment framework and policies as they apply to climate-related issues.

**ESG issues in asset allocation**

<b>SG 13</b>	<b>Mandatory</b>	<b>Public</b>	<b>Descriptive</b>	<b>PRI 1</b>
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**SG 13.1** Indicate whether the organisation carries out scenario analysis and/or modelling, and if it does, provide a description of the scenario analysis (by asset class, sector, strategic asset allocation, etc.).

- Yes, in order to assess future ESG factors
- Yes, in order to assess future climate-related risks and opportunities
- No, our organisation does not currently carry out scenario analysis and/or modelling

<b>SG 14</b>	<b>Mandatory to Report Voluntary to Disclose</b>	<b>Public</b>	<b>Additional Assessed</b>	<b>PRI 1</b>
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**SG 14.1**

Some investment risks and opportunities arise as a result of long term trends. Indicate which of the following are considered.

- Changing demographics
- Climate change
- Resource scarcity
- Technological developments
- Other, specify(1)
- Other, specify(2)
- None of the above

**SG 14.2**

Indicate which of the following activities you have undertaken to respond to climate change risk and opportunity

- Established a climate change sensitive or climate change integrated asset allocation strategy
- Targeted low carbon or climate resilient investments

Specify the AUM invested in low carbon and climate resilient portfolios, funds, strategies or asset classes.

	trillions	billions	millions	thousands	hundreds
Total AUM		2	212	638	645
Currency	USD				
Assets in USD		2	212	638	645

Specify the framework or taxonomy used.

Domini applies climate-related KPIs and excludes the GICS energy sector across all of its investment products.

- Phase out your investments in your fossil fuel holdings
- Reduced portfolio exposure to emissions intensive or fossil fuel holdings
- Used emissions data or analysis to inform investment decision making
- Sought climate change integration by companies
- Sought climate supportive policy from governments
- Other, specify
- None of the above

**SG 14.3**

Indicate which of the following tools the organisation uses to manage climate-related risks and opportunities.

- Scenario analysis
- Disclosures on emissions risks to clients/trustees/management/beneficiaries
- Climate-related targets
- Encouraging internal and/or external portfolio managers to monitor emissions risks
- Emissions-risk monitoring and reporting are formalised into contracts when appointing managers
- Weighted average carbon intensity
- Carbon footprint (scope 1 and 2)
- Portfolio carbon footprint
- Total carbon emissions
- Carbon intensity
- Exposure to carbon-related assets
- Other emissions metrics
- Other, specify

other description

In our evaluation of investments for our funds, we utilize KPIs relating to climate change across a wide range of industries & exclude GICS energy sector

- None of the above

**SG 14.5**

Additional information [Optional]

Domini's KPIs encompass a broad range of trends that may impact long-term value. See our Impact Investment Standards for more detail: [https://www.domini.com/uploads/files/Domini\\_Impact\\_Investment\\_Standards.pdf](https://www.domini.com/uploads/files/Domini_Impact_Investment_Standards.pdf)

<b>SG 14 CC</b>	<b>Voluntary</b>	<b>Public</b>	<b>General</b>
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**SG 14.8 CC**

Indicate whether climate-related risks are integrated into overall risk management and explain the risk management processes used for identifying, assessing and managing climate-related risks.

- Processes for climate-related risks are integrated into overall risk management

Please describe

We use our investment standards and KPIs to guide our understanding of risks relating to climate change. We look for disclosure on related metrics across industries.

Our Impact Investment Standards explicitly addresses the following areas related to the climate change as risks and opportunities, applies across our investment strategies:

- a. Environmental Sustainability and Climate Resilience
- b. Renewable and Alternative Energy Sources
- c. Innovative and Sustainable Materials
- d. Resource Efficiency and the Circular Economy

Our proprietary Industry-Level Frameworks and Key Performance Indicators (KPIs) have identified specific set of indicators and approaches/positions to address short-term and long-term horizon. We are in the process of industry-level KPIs to further align our process.

Processes for climate-related risks are not integrated into overall risk management

<b>SG 14.9 CC</b>	Indicate whether your organisation, and/or external investment manager or service providers acting on your behalf, undertake active ownership activities to encourage TCFD adoption.
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Yes

Please describe
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As members of the Climate Action 100+, we continued to co-lead engagements on various climate-related issues with PepsiCo, Proctor & Gamble and Cummins. Through these engagements, as well as others, we discuss governance and oversight of climate issues, GHG emissions reduction goals, and progress on potential reporting of climate scenario modelling in accordance with TCFD recommendations.

No, we do not undertake active ownership activities.

No, we do not undertake active ownership activities to encourage TCFD adoption.

<b>SG 15</b>	<b>Mandatory to Report Voluntary to Disclose</b>	<b>Public</b>	<b>Descriptive</b>	<b>PRI 1</b>
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<b>SG 15.1</b>	Indicate if your organisation allocates assets to, or manages, funds based on specific environmental and social themed areas.
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Yes

<b>SG 15.2</b>	Indicate the percentage of your total AUM invested in environmental and social themed areas.
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%
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10

<b>SG 15.3</b>	Specify which thematic area(s) you invest in, indicate the percentage of your AUM in the particular asset class and provide a brief description.
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Area
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Energy efficiency / Clean technology

Asset class invested
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Listed equity

Percentage of AUM (+/-5%) per asset class invested in the area
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1

Fixed income - SSA

Percentage of AUM (+/-5%) per asset class invested in the area
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1

Fixed income - Corporate (financial)

Percentage of AUM (+/-5%) per asset class invested in the area

1

Fixed income - Corporate (non-financial)

Percentage of AUM (+/-5%) per asset class invested in the area

1

Fixed income - Securitised

Percentage of AUM (+/-5%) per asset class invested in the area

1

Brief description and measures of investment

The "Thematic Sleeve" of the Domini Impact Equity Fund seeks specifically to invest to

- Accelerate the transition to a low-carbon, clean-energy future through the advancement of renewable energy, energy efficiency, and climate-change mitigation solutions, including wind and solar technologies, distributed generation, energy storage, electric vehicles, high-efficiency semiconductors, smart lighting, and other connectivity solutions that enable more efficient energy use and conservation.
- Contribute to the development of sustainable cities and communities with safe, affordable and eco-friendly housing, low-carbon transportation systems, and climate-resilient infrastructure built through sustainable design and engineering and integrating green building and construction materials and climate-adaptation solutions.
- Ensure access to clean, safe drinking water and sanitation through the development and maintenance of sustainable water supply networks, including water and wastewater treatment infrastructure, water quality and harvesting solutions, conservation and flow-control solutions, safe plumbing and heating, and affordable water services.

We approve a wide range of companies involved in the full clean tech value chain, for our equity and fixed income funds.

\*Note allocations are place holders. Allocation vary throughout the year and investments may fit multiple themes.

Renewable energy

Asset class invested

Listed equity

Percentage of AUM (+/-5%) per asset class invested in the area

1

Fixed income - SSA

Percentage of AUM (+/-5%) per asset class invested in the area

1

Fixed income - Corporate (financial)

Percentage of AUM (+/-5%) per asset class invested in the area

1

Fixed income - Corporate (non-financial)

Percentage of AUM (+/-5%) per asset class invested in the area

1

Fixed income - Securitised

#### Brief description and measures of investment

The "Thematic Sleeve" of the Domini Impact Equity Fund seeks specifically to invest to

- Accelerate the transition to a low-carbon, clean-energy future through the advancement of renewable energy, energy efficiency, and climate-change mitigation solutions, including wind and solar technologies, distributed generation, energy storage, electric vehicles, high-efficiency semiconductors, smart lighting, and other connectivity solutions that enable more efficient energy use and conservation.
- Contribute to the development of sustainable cities and communities with safe, affordable and eco-friendly housing, low-carbon transportation systems, and climate-resilient infrastructure built through sustainable design and engineering and integrating green building and construction materials and climate-adaptation solutions.
- Ensure access to clean, safe drinking water and sanitation through the development and maintenance of sustainable water supply networks, including water and wastewater treatment infrastructure, water quality and harvesting solutions, conservation and flow-control solutions, safe plumbing and heating, and affordable water services.

We approve a wide range of companies involved in the full clean tech value chain, for our equity and fixed income funds.

\*Note allocations are place holders. Allocation vary throughout the year and investments may fit multiple themes.

Green buildings

#### Asset class invested

Listed equity

Percentage of AUM (+/-5%) per asset class invested in the area

1

Fixed income - SSA

Percentage of AUM (+/-5%) per asset class invested in the area

1

Fixed income - Corporate (financial)

Percentage of AUM (+/-5%) per asset class invested in the area

1

- Fixed income - Corporate (non-financial)

Percentage of AUM (+/-5%) per asset class invested in the area

1

- Fixed income - Securitised

Percentage of AUM (+/-5%) per asset class invested in the area

1

Brief description and measures of investment

The "Thematic Sleeve" of the Domini Impact Equity Fund seeks specifically to invest to

- Accelerate the transition to a low-carbon, clean-energy future through the advancement of renewable energy, energy efficiency, and climate-change mitigation solutions, including wind and solar technologies, distributed generation, energy storage, electric vehicles, high-efficiency semiconductors, smart lighting, and other connectivity solutions that enable more efficient energy use and conservation.
- Contribute to the development of sustainable cities and communities with safe, affordable and eco-friendly housing, low-carbon transportation systems, and climate-resilient infrastructure built through sustainable design and engineering and integrating green building and construction materials and climate-adaptation solutions.
- Ensure access to clean, safe drinking water and sanitation through the development and maintenance of sustainable water supply networks, including water and wastewater treatment infrastructure, water quality and harvesting solutions, conservation and flow-control solutions, safe plumbing and heating, and affordable water services.

We approve a wide range of companies involved in the full clean tech value chain, for our equity and fixed income funds.

\*Note allocations are place holders. Allocation vary throughout the year and investments may fit multiple themes.

- Sustainable forestry

Asset class invested

- Listed equity
- Fixed income - SSA

Percentage of AUM (+/-5%) per asset class invested in the area

1

- Fixed income - Corporate (financial)
- Fixed income - Corporate (non-financial)

Percentage of AUM (+/-5%) per asset class invested in the area

1

Fixed income - Securitised

Brief description and measures of investment

The "Thematic Sleeve" of the Domini Impact Equity Fund seeks specifically to invest to support the transition to more sustainable agricultural and food systems through promotion of healthy and affordable natural and organic food, plant-based diets, consumer nutrition and wellness education, reduced food waste, resource-efficient agricultural methods, and support for local and small-scale farming.

The Domini Impact Bond Fund seeks in part to:

- Create public goods for those most in need
- Fill capital gaps left by current financial practice

\*Note allocations are place holders. Allocation vary throughout the year and investments may fit multiple themes.

Sustainable agriculture

Asset class invested

Listed equity

Percentage of AUM (+/-5%) per asset class invested in the area

1

Fixed income - SSA

Percentage of AUM (+/-5%) per asset class invested in the area

1

- Fixed income - Corporate (financial)
- Fixed income - Corporate (non-financial)
- Fixed income - Securitised

Brief description and measures of investment

The "Thematic Sleeve" of the Domini Impact Equity Fund seeks specifically to invest to support the transition to more sustainable agricultural and food systems through promotion of healthy and affordable natural and organic food, plant-based diets, consumer nutrition and wellness education, reduced food waste, resource-efficient agricultural methods, and support for local and small-scale farming.

\*Note allocations are place holders. Allocation vary throughout the year and investments may fit multiple themes.

Microfinance

SME financing

Asset class invested

Listed equity

Percentage of AUM (+/-5%) per asset class invested in the area

1



- Fixed income - SSA

Percentage of AUM (+/-5%) per asset class invested in the area

1

- Fixed income - Corporate (financial)
- Fixed income - Corporate (non-financial)
- Fixed income - Securitised

Brief description and measures of investment

The "Thematic Sleeve" of the Domini Impact Equity Fund seeks specifically to invest to broaden financial inclusion and support small-business development by expanding access to capital, improving financial literacy, and providing basic banking and insurance services and affordable credit lending to small and medium enterprises and traditionally underserved or excluded populations.

The Domini Impact Bond Fund seeks in part to:

- Increase access to capital for those historically underserved
- Create public goods for those most in need
- Fill capital gaps left by current financial practice

\*Note allocations are place holders. Allocation vary throughout the year and investments may fit multiple themes.

- Social enterprise / community investing

Asset class invested

- Listed equity

Percentage of AUM (+/-5%) per asset class invested in the area

1

- Fixed income - SSA
- Fixed income - Corporate (financial)

Percentage of AUM (+/-5%) per asset class invested in the area

1

- Fixed income - Corporate (non-financial)
- Fixed income - Securitised

Brief description and measures of investment

The "Thematic Sleeve" of the Domini Impact Equity Fund seeks specifically to invest to:

- Broaden financial inclusion and support small-business development by expanding access to capital, improving financial literacy, and providing basic banking and insurance services and affordable credit lending to small and medium enterprises and traditionally underserved or excluded populations.
- Bridge the digital divide and empower sustainable economic growth through expanded access to affordable, quality education and vocational training, development of innovative software and services that empower enterprise and job growth, and continued proliferation of

information and communication technologies that make information more broadly available and expand economic opportunity.

The Domini Impact Bond Fund seeks in part to:

- Increase access to capital for those historically underserved
- Create public goods for those most in need
- Fill capital gaps left by current financial practice

\*Note allocations are place holders. Allocation vary throughout the year and investments may fit multiple themes.

Affordable housing

#### Asset class invested

- Listed equity
- Fixed income - SSA
- Fixed income - Corporate (financial)
- Fixed income - Corporate (non-financial)

#### Percentage of AUM (+/-5%) per asset class invested in the area

1

- Fixed income - Securitised

#### Percentage of AUM (+/-5%) per asset class invested in the area

1

#### Brief description and measures of investment

The "Thematic Sleeve" of the Domini Impact Equity Fund seeks specifically to invest to:

- Broaden financial inclusion and support small-business development by expanding access to capital, improving financial literacy, and providing basic banking and insurance services and affordable credit lending to small and medium enterprises and traditionally underserved or excluded populations.

The Domini Impact Bond Fund seeks in part to:

- Increase access to capital for those historically underserved
- Create public goods for those most in need
- Fill capital gaps left by current financial practice

\*Note allocations are place holders. Allocation vary throughout the year and investments may fit multiple themes.

Education

#### Asset class invested

- Listed equity

Percentage of AUM (+/-5%) per asset class invested in the area

1

- Fixed income - SSA

Percentage of AUM (+/-5%) per asset class invested in the area

1

- Fixed income - Corporate (financial)
- Fixed income - Corporate (non-financial)

Percentage of AUM (+/-5%) per asset class invested in the area

1

- Fixed income - Securitised

### Brief description and measures of investment

The "Thematic Sleeve" of the Domini Impact Equity Fund seeks specifically to invest to:

- Bridge the digital divide and empower sustainable economic growth through expanded access to affordable, quality education and vocational training, development of innovative software and services that empower enterprise and job growth, and continued proliferation of information and communication technologies that make information more broadly available and expand economic opportunity.

\*Note allocations are place holders. Allocation vary throughout the year and investments may fit multiple themes.

- Global health

Asset class invested

- Listed equity

Percentage of AUM (+/-5%) per asset class invested in the area

1

- Fixed income - SSA

Percentage of AUM (+/-5%) per asset class invested in the area

1

- Fixed income - Corporate (financial)
- Fixed income - Corporate (non-financial)
- Fixed income - Securitised

Brief description and measures of investment

The "Thematic Sleeve" of the Domini Impact Equity Fund seeks specifically to invest to: Address unmet medical needs and promote societal health and wellbeing, especially in low-income regions, through products and services that improve and expand access to health care, including innovative diagnostics and medicines for early detection, monitoring and treatment of priority and neglected diseases, preventative care and health education solutions, connected and mobile medical technologies, and products and services that reduce inequalities in women's care.

\*Note allocations are place holders. Allocation vary throughout the year and investments may fit multiple themes.

Water

Asset class invested

Listed equity

Percentage of AUM (+/-5%) per asset class invested in the area

1

Fixed income - SSA

Percentage of AUM (+/-5%) per asset class invested in the area

1

- Fixed income - Corporate (financial)
- Fixed income - Corporate (non-financial)
- Fixed income - Securitised

Brief description and measures of investment

The "Thematic Sleeve" of the Domini Impact Equity Fund seeks specifically to invest to: ensure access to clean, safe drinking water and sanitation through the development and maintenance of sustainable water supply networks, including water and wastewater treatment infrastructure, water quality and harvesting solutions, conservation and flow-control solutions, safe plumbing and heating, and affordable water services.

\*Note allocations are place holders. Allocation vary throughout the year and investments may fit multiple themes.

Other area, specify

No