Domini Impact Bond Fund: Third Quarter 2022 Performance Review

Institutional shares: DSBIX | Class Y shares: DSBYX | Investor shares: DSBFX

Investment Objective: The Fund seeks to provide its shareholders with a high level of current income and total return.

Investment Strategy: The Fund invests primarily in intermediate, investment-grade fixed-income securities, including government and corporate bonds, mortgage-backed and asset-backed securities, and non-U.S. dollar denominated bonds. It is managed through a two-step process designed to capitalize on the strengths of Domini Impact Investments and Wellington Management Company, the Fund's Subadviser. Domini sets environmental and social guidelines and objectives for each asset class and creates an approved list of securities, and Wellington constructs and manages a portfolio of Domini-approved securities using proprietary analytical tools.

Third Quarter 2022 Results: The Domini Impact Bond Fund's Investor shares (DSBFX) returned –4.45% for the quarter, outperforming the Bloomberg U.S. Aggregate Bond Index return of –4.75%.

Trailing 12 Months Results: The Domini Impact Bond Fund's Investor shares (DSBFX) returned –16.02% for the trailing 12 months ended September 30, 2022, under-performing the Bloomberg U.S. Aggregate Bond Index return of –14.60%.

Average Annual Total Returns (%) as of September 30, 2022

	3 Months[1]	Year to Date[1]	1 Year	3 Years	5 Years	10 Years[2]
DSBIX	–4.41	–15.77	–15.74	–2.57	0.22	1.01
DSBYX[3]	–4.39	–15.84	–15.82	–2.86	–0.08	0.74
DSBFX	–4.45	–16.00	–16.02	–2.86	–0.08	0.74
BUSA Bond Index[4]	–4.75	–14.61	–14.60	–3.25	–0.27	0.89

1. Returns for periods of less than one year are not annualized.
2. The Fund's current investment strategy and Subadviser services commenced on January 7, 2015. Performance information for periods beginning prior to January 7, 2015 reflects the investment strategies employed during those periods.
3. Class Y shares (DSBYX) were not offered prior to 6/1/21. All performance information for time periods beginning prior to 6/1/21 is the performance of the Investor shares (DSBFX). This performance has not been adjusted to reflect the lower expenses of DSBYX.
4. The Bloomberg U.S. Aggregate Bond Index (BUSA) is an index representing securities that are U.S. domestic, taxable, and dollar denominated and covering the U.S. investment grade fixed rate bond market, with index components for government and corporate securities and asset-backed securities. Investors cannot invest directly in the BUSA.

Past performance is no guarantee of future results. The Domini Impact Bond Fund is subject to certain risks including impact investing, portfolio management, style, information, market, recent events, interest rate, and credit risks, and is not insured. During periods of rising interest rates, the Fund can lose value. Investment return, principal value, and yield will fluctuate so that an investor's shares, when redeemed, may be worth more or less than their original cost. Contact us for performance information current to the most recent month-end, visit www.domini.com or call 1-800-498-1351.

Domini Impact Investments LLC, an SEC-registered investment adviser, is the manager of the Domini Impact Bond Fund. DSIL Investment Services LLC is the Fund's distributor. The Funds' Subadviser, Wellington Management Company LLP, an SEC-registered investment adviser, is unaffiliated with the Domini Funds other than with respect to the provision of Subadviser services.

Portfolio Positioning as of September 30, 2022

As of September 30, the Fund had a longer duration positioning at the aggregate portfolio level relative to its benchmark, the Bloomberg U.S. Aggregate (BUSA) Bond Index. During the third quarter, it reduced its overweight exposure to credit. It continued to favor taxable municipal bonds, holding a significant overweight to the sector. It maintained an allocation to high-yield credit and bank loans. It continued to favor agency mortgage-backed securities (MBS). It maintained an allocation to collateralized mortgage obligations (CMOs) and reduced its overweight to pass-throughs. In other securitized markets, it maintained an overweight exposure to commercial mortgage-backed securities (CMBS) and maintained its exposure to asset-backed securities (ABS). It also maintained an allocation to non-agency residential mortgage-backed securities (RMBS).

Sector Detail (% Market Value)

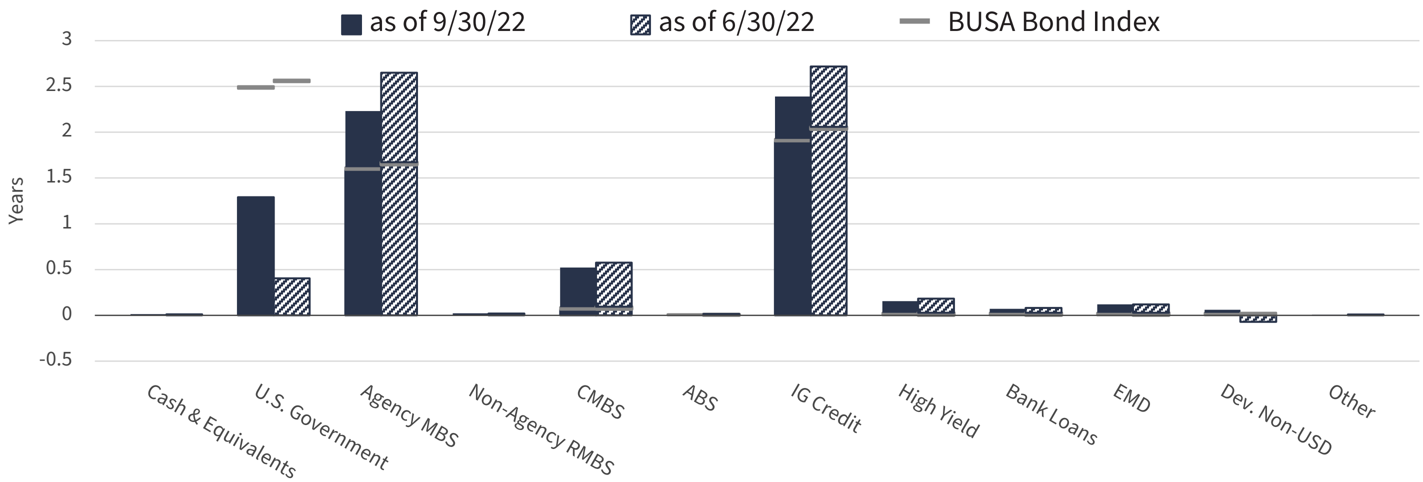
Sector	Fund Weight as of 6/30/22	Fund Weight as of 9/30/22	BUSA Bond Index Weight as of 9/30/22	Active Weight vs. BUSA as of 9/30/22
Agency Mortgage-Backed Securities (MBS)	**39.58%**	**34.61%**	**27.26%**	**7.35%**
Pass-Throughs	37.52%	32.71%	27.26%	5.45%
Collateralized Mortgage Obligations (CMOs)	2.04%	1.88%	—	1.88%
Adjustable-Rate Mortgages (ARMs)	0.02%	0.02%	—	0.02%
Investment-Grade Credit	**34.59%**	**33.30%**	**27.74%**	**5.56%**
Taxable Municipals	14.62%	14.27%	0.95%	13.32%
Financials	7.97%	8.19%	7.99%	0.20%
Industrials	7.04%	6.24%	13.48%	–7.24%
Non-Corporates	3.92%	3.59%	3.36%	0.23%
Utilities	1.04%	1.01%	1.96%	–0.95%
U.S. Government	**15.63%**	**14.61%**	**42.01%**	**–27.40%**
Agencies	15.00%	14.55%	1.29%	13.26%
Treasuries[1]	—	0.06%	40.72%	–40.66%
Commercial Mortgage-Backed Securities (CMBS)	**13.42%**	**13.06%**	**1.93%**	**11.13%**
High-Yield Credit	**4.77%**	**4.15%**	**—**	**4.15%**
Cash Bonds	2.82%	2.37%	—	2.37%
Credit Index Derivatives	1.95%	1.78%	—	1.78%
Emerging Market Debt (EMD)	**2.18%**	**2.39%**	**0.08%**	**2.31%**
Bank Loans	**2.11%**	**1.96%**	**—**	**1.96%**
Developed Non-U.S. Dollar Denominated	**1.06%**	**1.13%**	**—**	**1.13%**
Asset-Backed Securities (ABS)	**1.18%**	**1.02%**	**0.44%**	**0.58%**
Autos	1.12%	0.97%	0.22%	0.75%
Other ABS	0.05%	0.05%	0.22%	–0.17%
Non-Agency Residential MBS (RMBS)	**0.76%**	**0.96%**	**—**	**0.96%**
Other[2]	**0.63%**	**0.55%**	**—**	**0.55%**
Cash & Cash Equivalents[3]	**–13.89%**	**–5.87%**	**0.54%**	**–6.41%**

Note: Statistics and distributions are provided by Wellington Management as calculated by its proprietary portfolio management system. Unless otherwise indicated, end weights are as of September 30, 2022. Fund portfolio statistics and distributions are calculated as a percent of the total Portfolio unless otherwise indicated. Numbers may not add up due to rounding. The sums may not total 100% due to cash offsets.

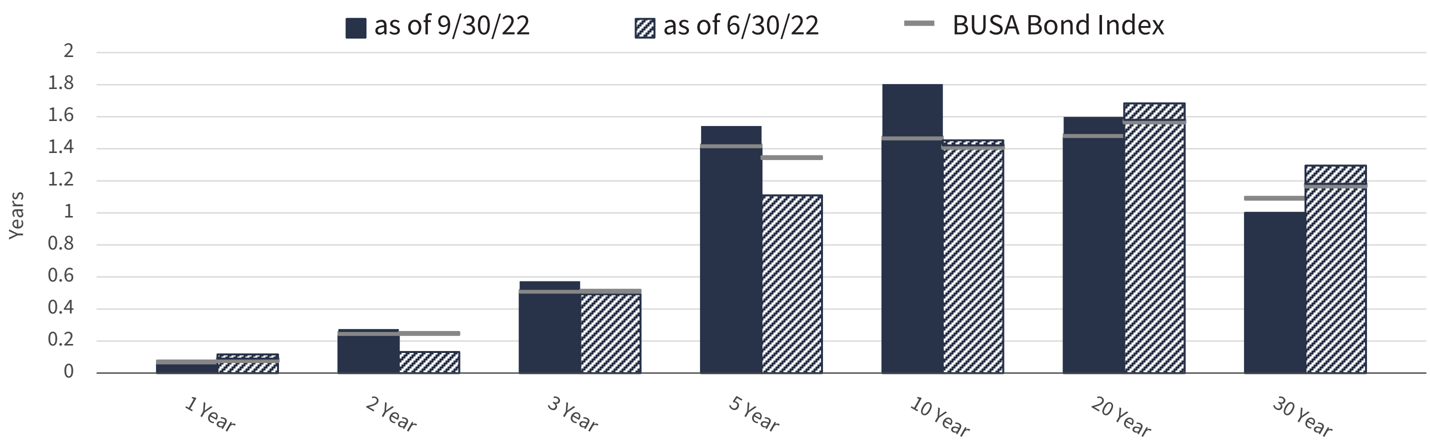
1. Represents the Fund's net position in interest rate swaps. Per Domini's Impact Investment Standards, this Portfolio does not invest in US. Treasuries.
2. "Other" includes security types that do not fall within the displayed categories.
3. "Cash & Cash Equivalents" weight for the Fund may be negative as a result of an accounting entry that Wellington Management's systems generate to offset unsettled forward contracts, commonly a result of exposure to Agency MBS TBAs ("to be announced") or other trade receivables.

Portfolio Positioning as of September 30, 2022

Domini Impact Bond Fund: Sector Contribution to Spread Duration



Domini Impact Bond Fund: Contribution to Partial Duration



Portfolio Statistics as of September 30, 2022

	Fund	BUSA Bond Index	Difference
Yield to Worst (%)	5.8	4.7	1.1
Option-Adjusted Spread (bps)	159	60	99
Average Quality[1]	A+	AA	
Duration – Effective (Years)	6.86	6.35	0.50
Duration – Spread (Years)	6.90	6.16	0.74
Duration – Inflation-Linked (Years)	0	0	0
Convexity – Effective	0.30	0.41	–0.11

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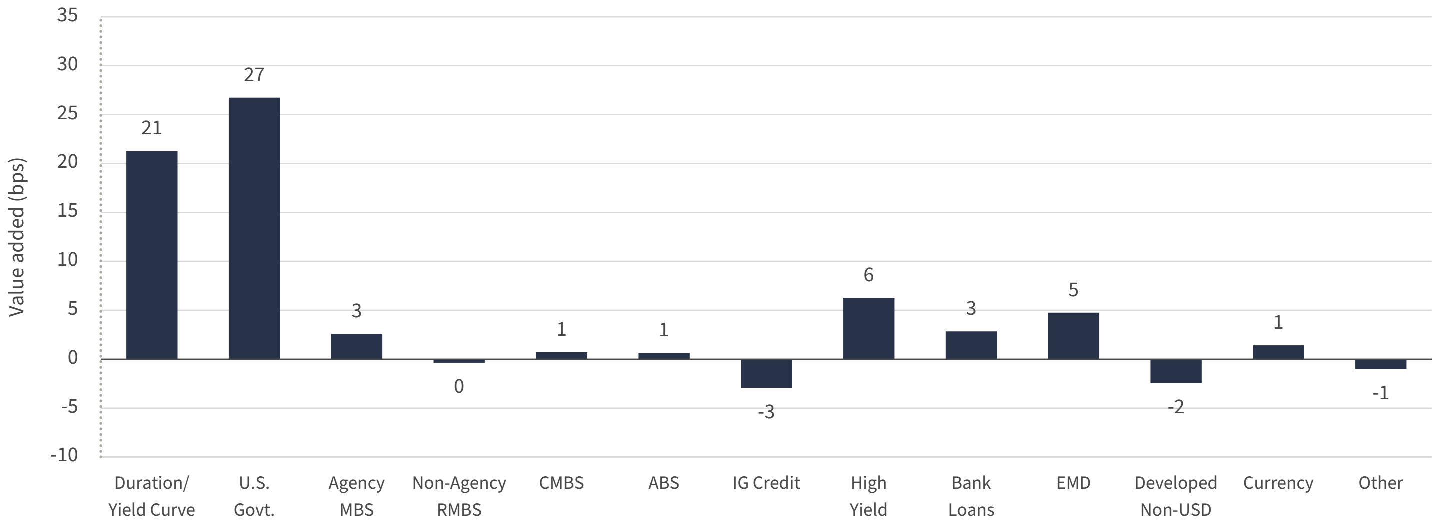
1. Quality ratings are based on the lower of Moody's and S&P.

Performance Review: Third Quarter 2022

Contribution to Active Return (Gross): Domini Impact Bond Fund vs. BUSA Bond Index[1]



Performance Highlights:

- The Fund's portfolio outperformed its benchmark, the Bloomberg U.S. Aggregate Bond Index, (BUSA) during the period.
- Active duration and yield curve management contributed to relative results during the quarter. Over the period, the Fund increased its duration at the aggregate portfolio level relative to the benchmark, moving to a longer position.
- The Fund's credit positioning contributed to relative results during the period. It reduced its overweight exposure to the taxable municipal bond sector, which detracted from relative results. Within investment-grade (IG) corporate credit, its position in Utilities detracted from relative results. Security selection in non-corporate credit also hurt results. Allocations to high-yield credit and bank loans contributed to performance.
- The Fund reduced its overweight exposure to agency mortgage-backed securities (MBS) during the quarter. Its positioning in agency MBS modestly contributed to results. The Fund maintained an allocation to non-agency residential mortgage-backed securities (RMBS), and its positioning had a muted impact on results. The Fund continued to have an overweight exposure to commercial mortgage-backed securities (CMBS), and its positioning had a muted impact.

Note: Performance attribution is provided by Wellington Management, as calculated using its proprietary portfolio management system. This information is intended to provide insight into the investment process and is not intended to be precise calculations. Attribution should be considered a tool that can help explain sources of alpha in terms of direction and magnitude.
1. The contribution from cash & cash equivalents was -3 bps.
2. "Other" primarily includes impact from convertibles.

Wellington Management Company's Portfolio Manager Perspective

Third Quarter 2022 Broad Market Review

Global fixed-income sectors added to the malaise of 2022 following sharply negative returns during the third quarter. Concerns about persistent inflation and ongoing global monetary policy tightening contributed to escalating volatility, leading to official sector interventions in the United Kingdom and Japan. Excess returns over duration-equivalent government bonds varied across sectors driven by elevated global recession risks and disruptions to Europe's energy supply. The U.S. dollar (USD) strengthened versus most currencies.

Global growth indicators displayed some resilience during the second quarter, even as recession risks mounted. U.S. Gross Domestic Product (GDP) contracted for a second consecutive quarter, though officials stopped short of declaring a recession given the strength of the labor market and industrial production. Inflation data offered scant evidence of easing price pressures, with particularly high prints across the U.K., eurozone, and U.S. A notable exception was in China, where moderate inflation has enabled the central bank to pursue much easier policy than other global central banks. While U.S, labor market strength persisted, housing started to show some cracks following the sharp move higher in mortgage rates and a notable record slowing of home price appreciation. Eurozone manufacturing and services Purchasing Managers' Indexes (PMI) each contracted, dragged lower by higher costs, weaker demand, and increasing economic uncertainty. Japanese retail sales and household spending exceeded estimates despite a resurgence in COVID-19 cases. China's economic data faltered over its zero-COVID policy and ongoing property market slump, though official PMIs remained slightly in expansionary territory by the end of the period, as supply chain bottlenecks eased. U.K. consumer confidence plunged to a record low amid the country's historic cost of living squeeze.

Third Quarter 2022 Sector Review

Persistent inflation and tighter monetary policies resulted in negative returns across most global sovereign markets. Central banks across most developed markets (DM) reinforced their hawkish intentions and expressed a willingness to keep policy in restrictive territory, even in the face of slower growth and weaker labor markets. U.S. Federal Reserve (Fed) Chair Jerome Powell fortified the Federal Open Market Committee's (FOMC) inflation-fighting credentials during the Jackson Hole economic symposium, and the Fed delivered consecutive hikes of 75 basis points. U.S. real yields rose to the highest levels since 2010, while breakeven inflation rates declined. Most other central banks followed suit with outsized rate hikes rate across Europe and select Asian countries. U.K. gilt yields surged after the unveiling of the mini-budget from incoming Chancellor Kwasi Kwarteng. The Bank of England (BOE) announced it would delay quantitative tightening until the end of October and carry out emergency operations to stabilize gilt yields in response to the volatile market reaction following the expansionary fiscal policy announcement. Canadian 10-year yields were a notable exception among DMs, as they declined in an environment of falling crude-oil prices and a below-consensus inflation print. The Bank of Japan (BOJ) bucked the trend among central banks in retaining an accommodative policy stance, while Japan's Ministry of Finance (MOF) intervened in the foreign exchange market to support the Japanese yen (JPY) for the first time since 1998.

- **U.S. Treasuries**[1] returned –4.35% during the quarter, according to the Bloomberg U.S. Treasury Index.
- **Investment-grade (IG) corporate bonds** generated total and excess returns of –5.06% and –1.42%, respectively, over the quarter, according to the Bloomberg U.S. Corporate Index.
- **Agency mortgage-backed securities (MBS)** returned –5.35% during the quarter, according to the Bloomberg MBS Index, for an excess return of –1.03%, according to Wellington Management.

Note: This commentary reflects the views of the Fund's Subadviser through September 30, 2022. The portfolio manager's views are subject to change as market and other conditions warrant. No forecasts are guaranteed. This commentary is provided for informational purposes only and is not an endorsement of any security, mutual fund, sector, or index.

Wellington Management Company's Portfolio Manager Perspective (continued)

- **Commercial mortgage-backed securities (CMBS)** returned –3.85% and –0.26% in total- and excess-return terms, based on the Bloomberg CMBS Index.
- **Asset-backed securities (ABS)** produced total and excess returns of –1.34% and 0.13%, respectively, during the quarter, according to the Bloomberg ABS Index.
- **High-yield bonds** returned –1.15% in local-currency terms during the quarter for an excess return of 2.24%, based on the Bank of America Merrill Lynch Global High Yield Constrained Index.
- **Bank loans** generated a total return of 1.37% during the quarter, according to the S&P/LSTA Leveraged Loan Index.
- **Emerging-market debt (EMD)** returned –5.52% in USD-denominated sovereign debt during the quarter for an excess return of 0.14%, based on the JP Morgan Emerging Markets Bond Index Plus (EMBI+).

Positioning & Outlook as of September 30, 2022[2]

We maintain a modestly pro-cyclical risk posture but continue to preserve cash and other liquid instruments to take advantage of potential dislocations. We shifted our duration posture to long from short versus the benchmark, as we anticipate financial conditions will tighten further and economic indicators will deteriorate. In aggregate, our forward-looking cycle indicators currently suggest that the global economy will likely enter a recession in 2023. However, it is not yet clear whether a mild recession would be sufficient to bring services inflation down to more manageable levels, or if we might be in for a much more severe economic downturn. In any case, we believe this year's heightened uncertainty and volatility—which have contributed to different credit sectors selling off to varying degrees and at different times—have spawned opportunities to rotate across the global fixed-income spectrum and to shift credit risk to areas that may offer compelling risk/reward trade-offs.

We are positioned with an underweight to IG credit due to better observed opportunities in various "Plus" sectors, including bank loans (tailwind from higher policy rates), high-yield credit (expect below-average defaults), select emerging markets (where we see attractive valuations and improving fundamentals), and securitized credit, particularly non-agency RMBS (credit enhancement reduces risk of default).

While the deteriorating macroeconomic backdrop and challenging liquidity conditions appear to paint a dire picture for corporate bonds, we believe the bearishness is tempered somewhat by relatively attractive valuations, still-strong fundamentals, and a lack of imbalances compared to past credit cycles. We are closely monitoring several risks to our outlook which could lead us to adjust portfolio exposures, including:

- **Monetary policy divergence**

China continues to ease policy in order to have some monetary policy cushion to boost its sluggish economy. Japan, despite upward pressure on its futures curve earlier in the year, continues to hold fast to its current yield-curve-control paradigm. However, the U.S. Federal Reserve Bank (Fed), European Central Bank (ECB), and Bank of England (BOE) remain on a hiking track. This is causing some extraordinary distortions in currency markets: the euro (EUR) has fallen below parity relative to the U.S. dollar (USD), and the Japanese yen (JPY) has depreciated relative to the USD to a level that has not been seen since the late 1990s. We have also even seen depreciation of the Chinese renminbi (RMB), a currency that operates under a managed float regime under the watchful eye of the People's Bank of China (PBOC).

- **Global recession**

We acknowledge that the economic outlook will deteriorate as monetary policy tightens—particularly if energy prices remain elevated around current levels—raising the risks of global recession in 2023. However, consumer balance sheets are very healthy, savings rates are elevated, and higher wages will help cushion against

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1. Per Domini's Impact Investment Standards, the Fund does not invest in U.S. Treasuries.
2. Outlook commentary is written at the Subadviser's approach level, and, as such, the Fund's portfolio may differ.

Wellington Management Company's Portfolio Manager Perspective (continued)

the impact of higher goods and energy prices. Furthermore, a recession would alleviate demand inflation pressures, enabling central banks to shift to more accommodative monetary policy. We therefore would expect a recession to be relatively shallow and short-lived. We will continue to monitor our cycle indicators for signs that a deterioration of growth warrants a shift in our risk posture.

- **Inflation pressures**

Global inflation data has offered only scant evidence of easing price pressures. In particular, persistent inflation in the high single digits across the U.S., eurozone, and U.K. require continued policy tightening by the Fed, ECB, and BOE. Notable exceptions include China and Japan, where moderate inflation enable the PBOC and BOJ to pursue much easier policy than their developed market central bank peers. We expect a moderation in both headline and core inflation in the coming months, but to higher levels than market expectations. From a more medium-term basis, our bias remains that, as some of the structural disinflationary forces have started to reverse, this will result in a higher average rate of inflation over time with more volatility around that trend.

- **Escalating Russia/Ukraine conflict**

Russian president Vladimir Putin has pledged to explain Russia's position on Ukraine to China, while receiving more pointed criticism from Indian prime minister Narendra Modi. Russia later "annexed" four areas of Ukraine following a sham referendum, prompting Ukrainian president Volodymyr Zelensky to request a fast-track NATO membership. The war is not (yet) de-escalating and a wide array of potential outcomes remain—from a grinding conflict that goes on for months or longer (still our base case), to regime change in Moscow (still a low but increasing probability), to nuclear catastrophe and/or NATO entry into the conflict (the lowest probability of all, but uncomfortably high given the stakes).

- **Italian elections**

There has been a rise in pro-European sentiment in Italy following the announcement of the Recovery Fund during the COVID-19 crisis. The recent sharp increase in sovereign yields will constrain the government's ability to meet the fiscal and reform targets of the European Commission in order to receive the loans and grants Italy has been allocated via the Recovery Fund. Eligibility for the ECB's Transmission Protection Instrument is also linked to similar criteria. While we view this outcome as less negative than some of the 'far-right wins' headlines suggest, this incoming government does represent more of a risk to the medium-term public finances than the outgoing grand-coalition and could represent an obstacle to further European integration.

Domini Impact Bond Fund: Available Share Classes

Share Class	Ticker	CUSIP	Annual Expense Ratio*	Front-End Sales Charge	Minimum Initial Investment
Institutional	DSBIX	257132829	Gross: 0.73% / Net: 0.57%	No load	$500,000
Class Y	DSBYX	257132795	Gross: 1.03% / Net: 0.65%	No load	None
Investor	DSBFX	257132209	Gross: 1.10% / Net: 0.87%	No load	$2,500 ($1,500 for IRAs)

*The Fund's Adviser has contractually agreed to waive certain fees and/or reimburse certain ordinary operating expenses in order to limit Institutional, Class Y and Investor share expenses to 0.57%, 0.65% and 0.87%, respectively. These expense limitations are in effect through November 30, 2022. 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.

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

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.

Certain fees and expenses apply to a continued investment in the Fund. See the Fund's prospectus for further information. Performance information included herein does not reflect the deduction of fees and taxes that a shareholder would pay on Fund distributions or the redemption of Fund shares. Total return is based on the Fund's net asset values and assumes all dividends and capital gains were reinvested.

An investments 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 impact investing, portfolio management, style, information, market, recent events, interest rate, and credit 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.

During periods of rising interest rates, bond funds can lose value. Some of the Fund's community development investments may be unrated and may carry greater credit risks than the Fund's other holdings. The Fund currently holds a large percentage of its portfolio in mortgage-backed securities. During periods of falling interest rates, mortgage-backed securities may prepay the principal due, which may lower the Fund's return by causing it to reinvest at lower interest rates.

TBA (To Be Announced) securities involve the risk that the security the Fund buys will lose value prior to its delivery. There also is the risk that the security will not be issued or that the other party to the transaction will not meet its obligation, which can adversely affect the Fund's results.

The Fund may hold a substantial portion of its assets in the direct obligations of U.S. government agencies and government-sponsored entities such as Fannie Mae (formally known as the Federal National Mortgage Association), Freddie Mac (formally known as the Federal Home Loan Mortgage Corporation), the Federal Farm Credit Banks Funding Corporation, or the Government National Mortgage Association ("Ginne Mae"). Although the U.S. government guarantees principal and interest payments on securities issued by the U.S. government and some of its agencies, such as securities issued by the Ginne Mae, this guarantee does not apply to losses resulting from declines in the market value of these securities. Some of the U.S. government securities that the Domini Funds may hold are not guaranteed or backed by the full faith and credit of the U.S. government, and no assurance can be given that the U.S. government will provide financial support and sponsorship to Fannie Mae, Freddie Mac, or other government-sponsored enterprises in the future. The reduction or withdrawal of historical financial market support activities by the U.S. Government and Federal Reserve, or other governments/central banks could negatively impact financial markets generally, and increase market, liquidity and interest rate risks which could adversely affect the Fund's returns.

Investments in derivatives can be volatile. Potential risks include currency risk, leverage risk (the risk that small market movements may result in large changes in the value of an investment), liquidity risk, index risk, pricing risk, and counterparty risk (the risk that the counterparty may be unwilling or unable to honor its obligations). TBA (To Be Announced) securities involve the risk that the security the Fund buys will lose value prior to its delivery. There also is the risk that the security will not be issued or that the other party to the transaction will not meet its obligation, which can adversely affect the Fund's results.

The composition of the Fund's portfolio is subject to change. The Domini Funds maintain portfolio holdings disclosure policies that govern the timing and circumstances of disclosure to shareholders and third parties of information regarding the portfolio investments held by the Funds. The environmental, social and governance standards applied to the Domini Funds may be changed or modified at any time without notice.

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This performance review is provided for informational purposes only. Nothing herein is to be considered a recommendation concerning the merits of any noted company, or an offer of sale or solicitation of an offer to buy shares of any Fund or company referenced herein.

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Domini Impact Investments LLC (Domini) is the Domini Impact Bond Fund's Adviser. DSIL Investment Services LLC (DSILD) is the Fund's Distributor. The Fund is subadvised by Wellington Management Company LLP. DSILD and Domini are not otherwise affiliated with the Subadviser.

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