

Domini Funds Performance Review

Third Quarter 2022

Domini
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Funds:

Domini Impact Equity Fund

DIEQX | DSFRX | DSEFX | DSEPX

Domini International Opportunities Fund

LEADX | RISEX

Domini Sustainable Solutions Fund

LIFEX | CAREX

Portfolio Managers:



Amy Domini, CFA



Carole Laible

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For more information, including information on other Domini Funds not covered in this report, please visit www.domini.com or call us at 1-800-498-1351.

Domini Impact Investments LLC, an SEC-registered investment adviser, is the manager of the Domini Funds. DSIL Investment Services LLC is the Funds' distributor. The Funds' Subadviser, SSGA Funds Management, Inc., an SEC-registered investment adviser, is unaffiliated with the Domini Funds other than with respect to the provision of submanagement services.

Before investing, consider each Fund's investment objectives, risks, charges and expenses. Contact us for a prospectus containing this and other information. Read it carefully. An investment in the Domini Funds is not a bank deposit and is not insured. 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. You may lose money.

Third Quarter 2022 Global Market Review

A brief market rally at the start of the quarter proved fleeting, as persistent inflation and central bank commitments to raising interest rates weighed on investor sentiment and fears of recession grew. Stock markets ended the quarter in negative territory, with global equities, as measured by the MSCI World Investable Market Index (net), down 6.08%. The S&P 500 Index declined 4.88%, extending its 2022 losses to 23.87%, its worst year-to-date return since 2002.

The quarter began promisingly, with July the strongest month for U.S. equities since November 2020. Investors were encouraged by better-than-expected corporate earnings and moderating inflation expectations, as a decline in commodity prices and signs of slowing economic growth provided hope that the Federal Reserve (Fed) could pivot to cutting interest rates next year. However, at the Jackson Hole summit in August, the Fed doubled down on its pledge to continue fighting inflation, which sparked a renewed selloff that lasted through the end of the quarter. In September, the Fed raised rates by 75 basis points for the third consecutive time, bringing the effective federal-funds rate target to 3.00%-3.25%, its highest level since 2008. The Core Personal Consumption Expenditures (PCE) Price Index, the Fed's preferred inflation gauge, rose again in August from 4.7% to 4.9% year-over-year. This surprisingly high reading added to concerns, and the Fed signaled it will keep rates higher for the foreseeable future until inflation is brought under control. Although Gross Domestic Product (GDP) data confirmed that the U.S. economy is already in a technical recession following two consecutive quarters of contraction, the labor market has remained resilient, and higher wages keep pressure on the Fed to continue tightening. An increase in the labor participation rate caused the unemployment rate to tick up in August, but it remained low at 3.7%, as the economy added another 315,000 new jobs for the month. Fed hawkishness has meanwhile driven the U.S. dollar to a two-decade high, which will put added pressure on corporate earnings in the quarters ahead.

In Europe, equities experienced steeper declines. Like the Fed, the European Central Bank (ECB), continued to raise interest rates, with hikes in July and September. Eurozone annual inflation estimates rose to 10% in September, with energy costs the largest contributor. The war in Ukraine has caused a steep increase in gas prices across Europe, with Germany especially

impacted. About a quarter of Europe's energy supply comes from natural gas, and prior to the war, about 40% of that gas came from Russia. In early September, Russia shut down Nord Stream 1, the main natural gas pipeline to Europe, which added to worries about potential energy shortages this winter. High energy costs are expected to dampen consumer spending and industrial production, pushing the region into recession. About €400 billion in government support measures have already been announced in response to the crisis, and more is expected.

The United Kingdom's economy contracted in the second quarter and is expected to have contracted again this quarter. The Bank of England (BOE) continued to hike rates as inflation hit 9.9% in August, and concerns over energy costs dominated sentiment. As the newly elected leader of the Conservative Party, Liz Truss became the UK's new prime minister, and her government quickly unveiled a fiscal package that was poorly received by markets. The stimulus, which is estimated to represent as much as 8% of GDP, includes £45 billion in unfunded tax cuts, and it has been criticized for its expected inflationary impact and benefits to the highest-income earners. These concerns exacerbated declines in the pound sterling, which fell to record lows against the U.S. dollar in September.

In Japan, where inflation has remained subdued, stocks rose throughout July and August before ending the quarter with modest declines. With the Bank of Japan (BOJ) maintaining its commitment to accommodation in contrast to the Fed and other major central banks, interest rate differentials continued to widen. As a result, by mid-September the yen had depreciated nearly 20% against the U.S. dollar since the start of the year, and Japan's Ministry of Finance directly intervened to support the currency for the first time since 1998. Nevertheless, the yen continued to depreciate as the quarter came to a close.

Outside Japan, Asian markets declined on growing concerns over inflation and global economic slowdown. Markets were particularly weak in China, where fears of additional COVID-19 lockdowns added to negative investor sentiment, despite an unexpected expansion in factory activity in August. Hong Kong shares were also lower as investors reallocated to safety amid concerns over higher global interest rates, while the housing market was a key source of concern in Australia.

This commentary reflects the views of the Funds' portfolio managers through September 30, 2022. The portfolio managers' 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.

Domini Impact Equity Fund

Institutional shares: DIEQX | Class Y shares: DSFRX | Investor shares: DSEFX | Class A shares: DSEPX

Investment Objective: The Fund seeks to provide its shareholders with long-term total return.

Investment Strategy: Domini makes all security selections, combining two unique strategies: “Core” and “Thematic Solutions.”

Core seeks to provide core U.S. equity exposure by investing in a diversified selection of mid- to large-capitalization companies that demonstrate strong environmental and social performance relative to their peers, as determined by Domini’s proprietary research and analysis of each company’s impact.

Thematic Solutions seeks to add opportunistic exposure to a select number of solution-oriented companies in which Domini has strong long-term investment conviction and that Domini determines support certain sustainability themes.

Third Quarter 2022 Results: The Domini Impact Equity Fund’s Investor shares (DSEFX) returned –5.18% for the quarter, underperforming the S&P 500 Index return of –4.88%. On a gross-of-fee basis, the Fund modestly outperformed for the quarter. Its Core strategy (average weight of approximately 90%) underperformed with a return of –5.8% (gross of fees), while its Thematic Solutions strategy (average weight of approximately 5%) outperformed with a return of +7.5% (gross of fees). The Fund’s cash position (average weight of approximately 5%) benefitted relative results.

Trailing 12 Months Results: The Domini Impact Equity Fund’s Investor shares (DSEFX) returned –22.56% over the trailing 12 months ended September 30, 2022, underperforming the S&P 500 Index return of –15.47%. Both of the Fund’s strategies underperformed, with the Core strategy (average weight of approximately 90% over the period) returning –21.6% (gross of fees) and the Thematic Solutions strategy (average weight of approximately 8%) returning –24.2% (gross of fees).

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

	3 Months ¹	Year to Date ¹	1 Year	3 Years	Since Inception of Current Strategy ²	5 Years ³	10 Years ³
DIEQX	–5.10	–28.87	–22.32	7.46	8.57	7.50	9.37
DSFRX	–5.10	–28.90	–22.36	7.41	8.50	7.44	9.30
DSEFX	–5.18	–29.02	–22.56	7.11	8.21	7.13	8.98
DSEPX (without load) ⁴	–5.16	–29.06	–22.57	7.10	8.20	7.11	8.98
DSEPX (with max. load) ⁴	–9.67	–32.43	–26.25	5.37	6.83	6.07	8.45
S&P 500 ⁵	–4.88	–23.87	–15.47	8.16	8.92	9.24	11.70

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

2. Refers to performance since December 1, 2018. The Fund’s current investment strategy and Subadviser services commenced on December 1, 2018. “Since Inception of Current Strategy” for S&P 500 refers to performance since December 1, 2018.

3. Performance information for periods beginning prior to December 1, 2018 reflects the investment strategies employed during those periods.

4. Performance “with load” for DSEPX 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.

5. The Standard & Poor’s 500 Index (S&P 500) is a market-capitalization weighted index representing the performance of large-capitalization companies in the United States. Investors cannot invest directly in the S&P 500.

Past performance is no guarantee of future results. The Domini Impact Equity Fund is subject to certain risks including impact investing, portfolio management, information, market, recent events, and mid- to large-cap companies risks, and is not insured. 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. You may lose money. Contact us or performance information current to the most recent month-end, visit www.domini.com or call 1-800-498-1351.

Portfolio Positioning as of September 30, 2022

Investment Strategies: Domini Impact Equity Fund

Strategy	Number of Positions	Fund Weight (Ex-Cash)
Core	326	94.45%
Thematic Solutions	17	5.55%
Total Fund	343	100.00%

Top Ten Positions by Issuer: Core Strategy

Company	GICS Sector	Fund Weight (Ex-Cash)	S&P 500 Weight	Active Weight
Apple Inc.	Information Technology	9.20%	6.93%	2.27%
Microsoft Corporation	Information Technology	7.62%	5.77%	1.86%
Alphabet Inc.	Communication Services	4.75%	3.62%	1.13%
Amazon.com, Inc.	Consumer Discretionary	4.40%	3.33%	1.08%
Tesla, Inc.	Consumer Discretionary	3.05%	2.35%	0.70%
The Procter & Gamble Company	Consumer Staples	1.33%	1.00%	0.32%
NVIDIA Corporation	Information Technology	1.28%	1.01%	0.27%
Visa Inc.	Information Technology	1.27%	0.96%	0.30%
The Home Depot, Inc.	Consumer Discretionary	1.24%	0.94%	0.30%
Pfizer Inc.	Health Care	1.08%	0.82%	0.26%
Core Top Ten Total		35.22%		

Top Ten Positions by Issuer: Thematic Solutions Strategy

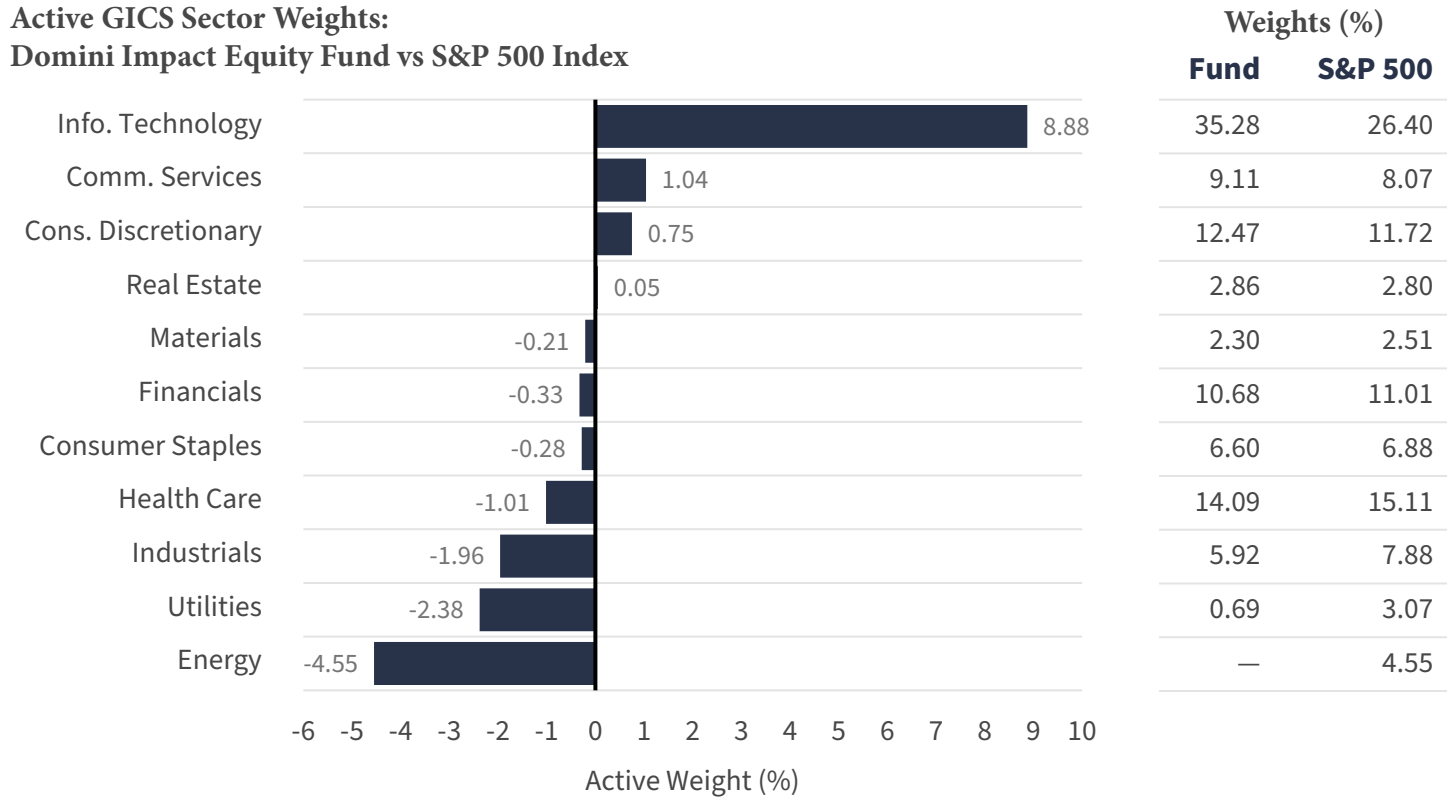
Company	GICS Sector	Fund Weight (Ex-Cash)	S&P 500 Weight	Active Weight
Enphase Energy, Inc.	Information Technology	1.23%	0.12%	1.10%
Palo Alto Networks, Inc.	Information Technology	0.80%	—	0.80%
Hologic, Inc.	Health Care	0.47%	0.05%	0.41%
East West Bancorp, Inc.	Financials	0.45%	—	0.45%
Autodesk, Inc.	Information Technology	0.42%	0.13%	0.29%
STMicroelectronics N.V.	Information Technology	0.34%	—	0.34%
Ameresco, Inc.	Industrials	0.34%	—	0.34%
SunOpta Inc.	Consumer Staples	0.32%	—	0.32%
The New York Times Company	Communication Services	0.24%	—	0.24%
Seagen Inc.	Health Care	0.22%	—	0.22%
Thematic Solutions Top Ten Total		4.82%		

Note: All portfolio positioning data is as of September 30, 2022 and excludes cash and cash equivalents. The composition of the Fund's portfolio is subject to change. Numbers may not sum to totals due to rounding.

Portfolio Positioning as of September 30, 2022

Active GICS Sector Weights:

Domini Impact Equity Fund vs S&P 500 Index



Portfolio Characteristics & Risk Statistics*

	Fund	S&P 500
Number of Holdings	343	503
Weighted-Average Market Capitalization (\$M)	551,205	468,278
Median Market Capitalization (\$M)	27,806	27,009
Price/Book Ratio	4.2x	3.6x
Price/Earnings Ratio (Trailing 12 Months)	20.4x	17.6x
Price/Earnings Ratio (Forward 12 Months Projected)	17.1x	15.2x
Historical EPS Growth (Trailing 5 Years)	16.2%	16.1%
Estimated EPS Growth (3-5 Years Projected)	11.7%	10.8%
Return on Equity (Trailing 12 Months)	20.3%	19.2%
Return on Equity (Forward 12 Months Projected)	38.9%	32.1%
Tracking Error (1 Year Projected vs S&P 500)	3.4%	—
Beta (Ex-Ante) (1 Year Projected vs S&P 500)	1.09	—

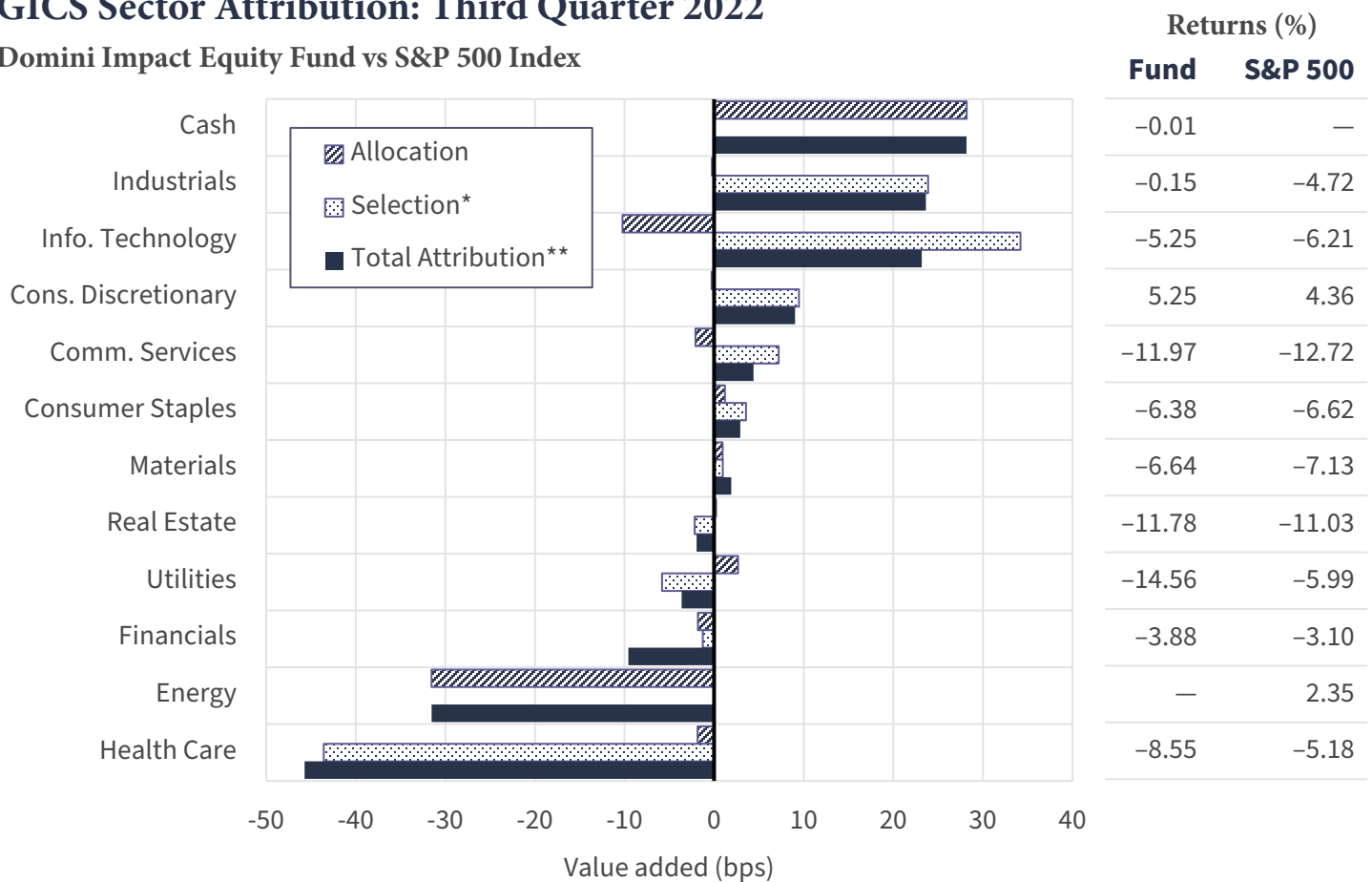
*Source: Bloomberg Portfolio Risk & Analytics

Definitions: **Price/Book Ratio:** weighted harmonic average of the price/book ratios of the stocks in the portfolio (most recent closing prices divided by book value per share). **Price/Earnings Ratio:** weighted harmonic average of the price/earnings ratios of the stocks in the portfolio (most recent closing prices divided by earnings per share (EPS) over the trailing 12 months or estimated over the next 12 months). **Return on Equity:** portfolio's total net income over the trailing 12 months or estimated over the next 12 months less cash preferred dividends divided by the portfolio's total common equity. **Tracking Error:** standard deviation of residual returns (differences between portfolio's projected returns versus its benchmark's), measuring the degree of dispersion of the portfolio's returns around the benchmark. Generally, the higher the tracking error, the greater the active bets the manager has taken. **Beta:** measure of the volatility of a fund relative to its benchmark. A beta greater (less) than 1 is more (less) volatile than the index.

Note: All portfolio positioning data is as of September 30, 2022 and excludes cash and cash equivalents. The composition of the Fund's portfolio is subject to change. Numbers may not sum to totals due to rounding.

GICS Sector Attribution: Third Quarter 2022

Domini Impact Equity Fund vs S&P 500 Index



*Selection includes both security selection and allocation/selection interaction effects.

** Total Attribution also includes currency effect, which is not displayed separately on the chart. Overall, currency detracted approximately 11 basis points from the Fund's relative results for the quarter.

Third Quarter 2022 Sector Attribution: Security selection contributed approximately 26 basis points to the Fund's relative results for the quarter. Strong selection in Information Technology and Industrials was partially offset by weaker selection in Health Care.

Sector allocation detracted approximately 43 basis points from relative results (excluding cash). This was largely attributable to the Fund's lack of exposure to the Energy sector. The Fund does not invest in the GICS Energy sector due to Domini's exclusion of fossil fuels.

During the quarter, the Fund maintained a strategic overweight allocation to cash, which contributed approximately 28 basis points to relative results.

Note: Performance attribution is calculated using Bloomberg Portfolio Risk & Analytics and is based on daily holdings provided by the Fund's custodian during the third quarter of 2022. 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.

Top Relative Contributors & Detractors: Third Quarter 2022

Top 10 Contributors: Domini Impact Equity Fund vs S&P 500 Index

Company	Fund Holding / Strategy	GICS Sector	Stock Return*	Avg. Weight Difference	Relative Impact
Enphase Energy, Inc.	Thematic Solutions	Information Technology	+42.12%	+0.89%	+32 bps
Meta Platforms, Inc.	Not held (ineligible ²)	Communication Services	-15.86%	-1.11%	+13 bps
Tesla, Inc.	Core	Consumer Discretionary	+18.17%	+0.56%	+12 bps
Ameresco, Inc.	Thematic Solutions	Industrials	+45.92%	+0.26%	+10 bps
Apple Inc.	Core	Information Technology	+1.22%	+1.68%	+9 bps
Amazon.com, Inc.	Core	Consumer Discretionary	+6.39%	+0.85%	+8 bps
SunOpta Inc.	Thematic Solutions	Consumer Staples	+18.79%	+0.28%	+6 bps
FedEx Corporation	Not held (ineligible ²)	Industrials	-34.16%	-0.15%	+5 bps
Philip Morris Intl. Inc.	Not held (ineligible ¹)	Consumer Staples	-14.70%	-0.44%	+5 bps
Raytheon Technologies	Not held (ineligible ¹)	Industrials	-14.33%	-0.40%	+4 bps

Top 10 Detractors: Domini Impact Equity Fund vs S&P 500 Index

Company	Fund Holding / Strategy	GICS Sector	Stock Return*	Avg. Weight Difference	Relative Impact
GSK plc	Core	Health Care	-32.87%	+0.29%	-10 bps
Exxon Mobil Corp.	Not held (ineligible ¹)	Energy	+2.91%	-1.15%	-9 bps
AstraZeneca plc	Core	Health Care	-16.40%	+0.70%	-9 bps
Sanofi S.A.	Core	Health Care	-24.01%	+0.36%	-8 bps
ConocoPhillips	Not held (ineligible ¹)	Energy	+16.03%	-0.38%	-8 bps
Sony Group Corp.	Core	Consumer Discretionary	-21.67%	+0.37%	-7 bps
Alphabet Inc.	Core	Communication Services	-12.22%	+0.85%	-7 bps
Walmart Inc.	Not held (ineligible ²)	Consumer Staples	+7.14%	-0.55%	-6 bps
Microsoft Corporation	Core	Information Technology	-9.12%	+1.42%	-6 bps
ASML Holding N.V.	Core	Information Technology	-12.51%	+0.74%	-6 bps

*Stock return represents return of the company's stock(s) for the period held by the Fund or for the entire period if not held.

1. Ineligible due to exclusionary screen.

2. Ineligible due to qualitative assessment

Note: Performance attribution is calculated using Bloomberg Portfolio Risk & Analytics and is based on daily holdings provided by the Fund's custodian during the third quarter of 2022. 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.

Top Relative Contributors & Detractors: Third Quarter 2022

Top Contributors: Domini Impact Equity Fund vs S&P 500 Index

Enphase Energy, Inc. (Thematic Solutions)

- The stock returned **42.1%** for the Fund over the quarter. Our overweight position contributed to relative results.
- Enphase Energy is an energy technology company and leading supplier of solar microinverters and solutions for solar energy generation, storage, and management.
- Shares of Enphase Energy surged after the company reported that European sales grew 69% in the second quarter, as Russia's war in Ukraine has led to soaring energy prices across Europe, which is driving strong demand for residential solar and batteries. Enphase projects European sales to grow another 40% in the third quarter.
- Renewable energy stocks received a major boost from the passage of the Inflation Reduction Act, a landmark U.S. tax, climate and healthcare bill that includes approximately \$369 billion for spending on energy and climate change. Enphase and other solar stocks are seen as key beneficiaries of this legislation.

Meta Platforms, Inc. (Not held)

- Not holding Meta Platforms contributed to the Fund's relative results, as the stock declined **15.9%** for the benchmark over the quarter.
- Meta Platforms (FKA Facebook) is a communications and technology company that owns and operates various digital and social media services, including social networking platforms Facebook, Instagram, and WhatsApp.
- The stock is among the benchmark's top holdings, but it is not currently approved for investment by Domini due to our qualitative assessment of the company's environmental and social impact.

Tesla, Inc. (Core)

- The stock declined **18.2%** for the Fund over the quarter. Our overweight position contributed to relative results.
- Tesla is a leading electric vehicle manufacturer and energy services company.
- Tesla shares rose after the company reported second-quarter earnings that beat Wall Street estimates. Despite persistent supply-chain constraints and challenges securing parts and materials, demand remains strong. Tesla maintained its forecast to increase vehicle deliveries by 50% annually.
- During the quarter, the company completed an expansion at its factory in Shanghai, where it plans to double annual vehicle output.
- Tesla is forecasting a sharp increase in production of its Model Y and Model 3 electric vehicles in the fourth quarter and expects to build on that growth in 2023.

Ameresco, Inc. (Thematic Solutions)

- The stock returned **45.9%** for the Fund over the quarter. Our out-of-benchmark position contributed to relative results.
- Ameresco is an energy services company that provides tailored renewable and efficiency solutions to upgrade and modernize energy facilities and reduce energy usage for federal and local governments, universities, healthcare institutions, and other commercial and industrial customers.
- Ameresco reported better-than-expected second-quarter results, with revenues more than doubling year-over-year. The company also reiterated its 2022 guidance for year-over-year revenue and earnings growth of 52% and 26, respectively.
- Ameresco experienced record bid and activity levels in the first half of 2022, which it attributes to "a combination of rising energy costs, a growing focus by customers on reducing their environmental impact, and the need for comprehensive energy-efficient and resilient solutions."

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Top Relative Contributors & Detractors: Third Quarter 2022

Top Detractors: Domini Impact Equity Fund vs S&P 500 Index

GSK plc (Core)

- The stock declined **32.9%** for the Fund over the quarter. Our out-of-benchmark position detracted from relative results.
- GSK (FKA GlaxoSmithKline) is a global pharmaceutical company based in the United Kingdom and focused on the development of vaccines and medicines for prevention and treatment of disease.
- Shares of GSK fell due to rising litigation concerns around heartburn drug Zantac, a generic antacid that was recalled in 2019 due to concerns that it could be linked to the development of cancer in patients. GSK and other manufacturers of Zantac have since been the target of numerous personal-injury lawsuits and are accused of failing to properly warn users about health risks. While these allegations are not new, recent analyst publications highlighting litigation risks related to several upcoming cases ignited investor concerns.
- Prior to this, GSK had raised its profit forecast for the year, citing recent strong demand for vaccines and prescription medicines, but it warned that growth could slow in the second half of the year.
- During the quarter, GSK also completed a spin-off of its consumer-health business, Haleon, as part of efforts to slim down and boost shareholder value.

Exxon Mobil Corporation (Not held)

- Not holding Exxon Mobil detracted from the Fund's relative results, as the stock returned **2.9%** for the benchmark over the quarter.
- Exxon Mobil is a multinational petroleum and petrochemicals company involved in the exploration and production of oil and gas, electric power generation, coal and minerals operations, and the manufacture and marketing of fuels, lubricants and chemicals.
- The stock is among the benchmark's top holdings, but it is not currently approved for investment by Domini due to our exclusion of fossil fuels.

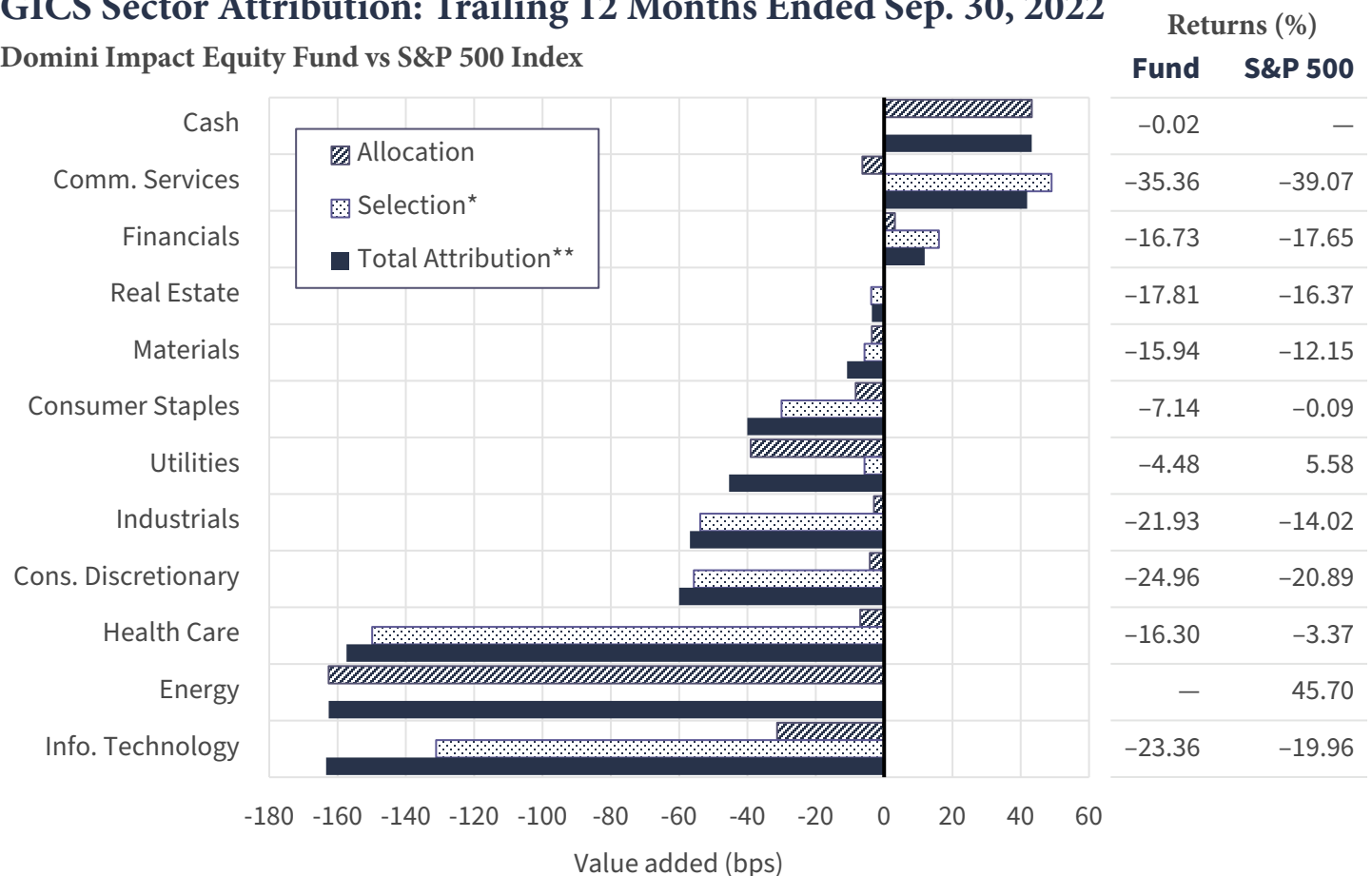
AstraZeneca plc (Core)

- The stock declined **16.4%** for the Fund over the quarter. Our out-of-benchmark position detracted from relative results.
- AstraZeneca is a global pharmaceutical company based in the United Kingdom and focused on oncology, biopharmaceuticals, rare diseases, and other therapies.
- Following strong year-to-date performance, shares of AstraZeneca slipped during the quarter amid concerns over valuation and worries that the peak potential of the company's leading oncology platform may have already been recognized by investors. Additional concerns include the company's recent cut to its peak sales forecast for its best-selling cancer medication, Tagrisso, as well as the impact of pending drug pricing reforms in the U.S., which AstraZeneca has relatively high exposure to among European pharmaceutical companies.

Sanofi S.A.(Core)

- The stock declined **24.0%** for the Fund over the quarter. Our out-of-benchmark position detracted from relative results.
- Sanofi is a global healthcare company based in France and focused on vaccines, immunology, oncology, and other prescription pharmaceuticals.
- Shares of Sanofi fell along with those of GSK amid rising concerns related to Zantac litigation. Sanofi, a key defendant in upcoming lawsuits, has downplayed these risks and maintains that there is no reliable evidence that Zantac causes cancer.
- Sanofi's development pipeline also suffered a major setback with the company's decision to halt development of a key cancer medication after disappointing late-stage trials in breast cancer patients. Sanofi's growth is now heavily dependent on Dupixent, an antibody treatment for asthma, severe eczema, and other allergic diseases.

Note: Performance attribution is calculated using Bloomberg Portfolio Risk & Analytics and is based on daily holdings provided by the Fund's custodian during the third quarter of 2022. 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.

GICS Sector Attribution: Trailing 12 Months Ended Sep. 30, 2022**Domini Impact Equity Fund vs S&P 500 Index**

*Selection includes both security selection and allocation/selection interaction effects.

** Total Attribution also includes currency effect, which is not displayed separately on the chart. Overall, currency detracted approximately 14 basis points from the Fund's relative results for the period.

Trailing 12 Months Sector Attribution: Security selection was the primary driver of the Fund's underperformance for the period, detracting approximately 371 basis points from relative results. Selection was particularly weak in the Health Care and Information Technology sectors, as well as in Consumer Discretionary and Industrials. This was partially offset by stronger selection in Communication Services.

Sector allocation detracted approximately 262 basis points from relative results (excluding cash). This was largely attributable to the Fund's lack of exposure to the Energy sector. The Fund does not invest in the GICS Energy sector due to Domini's exclusion of fossil fuels.

During the period, the Fund maintained a strategic overweight allocation to cash, which contributed approximately 43 basis points to relative results.

Note: Performance attribution is calculated using Bloomberg Portfolio Risk & Analytics and is based on daily holdings provided by the Fund's custodian during the trailing 12 months ended September 30, 2022. 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.

Top Relative Contributors & Detractors: Trailing 12 Months Ended Sep. 30, 2022

Top 10 Contributors: Domini Impact Equity Fund vs S&P 500 Index

Company	Fund Holding / Strategy	GICS Sector	Stock Return*	Avg. Weight Difference	Relative Impact
Meta Platforms, Inc.	Not held (ineligible ²)	Communication Services	-60.02%	-1.50%	+95 bps
Enphase Energy, Inc.	Thematic Solutions	Information Technology	+85.02%	+0.82%	+54 bps
JPMorgan Chase & Co.	Not held (ineligible ²)	Financials	-34.33%	-1.12%	+24 bps
Apple Inc.	Core	Information Technology	-1.79%	+1.56%	+14 bps
Palo Alto Networks, Inc.	Thematic Solutions	Information Technology	+2.58%	+0.74%	+12 bps
Novo Nordisk A/S	Core	Health Care	+5.33%	+0.60%	+11 bps
Tesla, Inc.	Core ³	Consumer Discretionary	+2.61%	+0.54%	+10 bps
The Boeing Company	Not held (ineligible ¹)	Industrials	-44.95%	-0.27%	+10 bps
Medtronic plc	Not held (ineligible ²)	Health Care	-33.76%	-0.38%	+8 bps
General Electric Co.	Not held (ineligible ¹)	Industrials	-39.65%	-0.26%	+7 bps

Top 10 Detractors: Domini Impact Equity Fund vs S&P 500 Index

Company	Fund Holding / Strategy	GICS Sector	Stock Return*	Avg. Weight Difference	Relative Impact
Exxon Mobil Corp.	Not held (ineligible ¹)	Energy	+55.15%	-0.95%	-46 bps
UnitedHealth Group	Not held (ineligible ²)	Health Care	+30.94%	-1.28%	-45 bps
Shopify Inc.	Core	Information Technology	-80.06%	+0.28%	-33 bps
Chevron Corp.	Not held (ineligible ¹)	Energy	+47.30%	-0.77%	-32 bps
DocuSign, Inc.	Thematic Solutions	Information Technology	-76.87%	+0.19%	-30 bps
Eli Lilly and Company	Not held (ineligible ²)	Health Care	+41.92%	-0.62%	-28 bps
ASML Holding N.V.	Core	Information Technology	-43.60%	+0.86%	-28 bps
Zoom Video Comm.	Thematic Solutions	Information Technology	-71.86%	+0.26%	-25 bps
Block, Inc. (FKA Square)	Thematic Solutions	Information Technology	-34.00%	+0.15%	-24 bps
Chegg, Inc.	Thematic Solutions	Consumer Discretionary	-71.39%	+0.14%	-23 bps

*Stock return represents return of the company's stock(s) for the period held by the Fund or for the entire period if not held.

1. Ineligible due to exclusionary screen.

2. Ineligible due to qualitative assessment.

3. Tesla was transferred from the Fund's Thematic Solutions strategy to its Core strategy on November 22, 2021.

Note: Performance attribution is calculated using Bloomberg Portfolio Risk & Analytics and is based on daily holdings provided by the Fund's custodian during the trailing 12 months ended September 30, 2022. 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.

Domini International Opportunities Fund

Institutional shares: LEADX | Investor shares: RISEX

Investment Objective: The Fund seeks to provide its shareholders with long-term total return.

Investment Strategy: Domini makes all security selections, combining two unique strategies: “Core” and “Thematic Solutions.”

Core seeks to provide core exposure to developed international equity markets by investing in a diversified selection of mid- to large-capitalization companies that demonstrate strong environmental and social performance relative to their peers, as determined by Domini’s proprietary research and analysis of each company’s impact.

Thematic Solutions seeks to add opportunistic exposure to a select number of solution-oriented companies in which Domini has strong long-term investment conviction and that Domini determines support certain sustainability themes.

Third Quarter 2022 Results: The Domini International Opportunities Fund Investor shares (RISEX) returned –10.38% for the quarter, underperforming the MSCI EAFE Index (net) return of –9.36%. The Fund’s Core strategy (average weight of approximately 89%) underperformed with a return of –10.3% (gross of fees), while its Thematic Solutions strategy (average weight of approximately 5%) outperformed with a return of –2.2% (gross of fees). The Fund’s cash position (average weight of approximately 5%) benefitted relative results.

Trailing 12 Months Results: The Domini International Opportunities Fund Investor shares (RISEX) returned –29.45% over the trailing 12 months ended September 30, 2022, underperforming the MSCI EAFE Index (net) return of –25.13%. Both of the Fund’s strategies underperformed, with the Core strategy (average weight of approximately 89% over the period) returning –28.4% (gross of fees), and the Thematic Solutions strategy (average weight of approximately 9%) returning –27.7% (gross of fees).

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

	3 Months ¹	Year to Date ¹	1 Year	Since Inception ²	3 Years	5 Years	10 Years
LEADX	–10.38	–31.69	–29.32	–12.77	n/a	n/a	n/a
RISEX	–10.38	–31.81	–29.45	–12.96	n/a	n/a	n/a
MSCI EAFE (net) ³	–9.36	–27.09	–25.13	–9.14	n/a	n/a	n/a

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

2. The Fund’s inception date is November 30, 2020. “Since Inception” for MSCI EAFE (net) refers to performance since November 30, 2020.

3. The Morgan Stanley Capital International Europe Australasia Far East Index (net) (MSCI EAFE) 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 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.

Past performance is no guarantee of future results. The Domini International Opportunities Fund is subject to certain risks including foreign investing, geographic focus, country, currency, impact investing, portfolio management, and information risks, and is not insured. 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. You may lose money. For performance information current to the most recent month-end, visit www.domini.com or call 1-800-498-1351.

Portfolio Positioning as of September 30, 2022

Investment Strategies: Domini International Opportunities Fund

Strategy	Number of Positions	Fund Weight (Ex-Cash)
Core	331	94.40%
Thematic Solutions	20	5.60%
Total Fund	351	100.00%

Top Ten Positions by Issuer: Core Strategy

Company	GICS Sector	Country of Risk	Fund Weight	MSCI EAFE Weight	Active Weight
Novartis AG	Health Care	Switzerland	2.87%	1.36%	1.51%
ASML Holding N.V.	Information Technology	Netherlands	2.80%	1.41%	1.39%
AstraZeneca plc	Health Care	United Kingdom	2.74%	1.40%	1.34%
Novo Nordisk A/S	Health Care	Denmark	2.68%	1.36%	1.32%
Toyota Motor Corporation	Consumer Discretionary	Japan	2.36%	1.12%	1.23%
Linde plc	Materials	United Kingdom	2.22%	—	2.22%
Unilever plc	Consumer Staples	United Kingdom	1.83%	0.92%	0.91%
Toronto-Dominion Bank	Financials	Canada	1.81%	—	1.81%
AIA Group Limited	Financials	Hong Kong	1.65%	0.82%	0.83%
CSL Limited	Health Care	United States	1.46%	0.72%	0.74%
Core Top Ten Total			22.41%		

Top Ten Positions by Issuer: Thematic Solutions Strategy

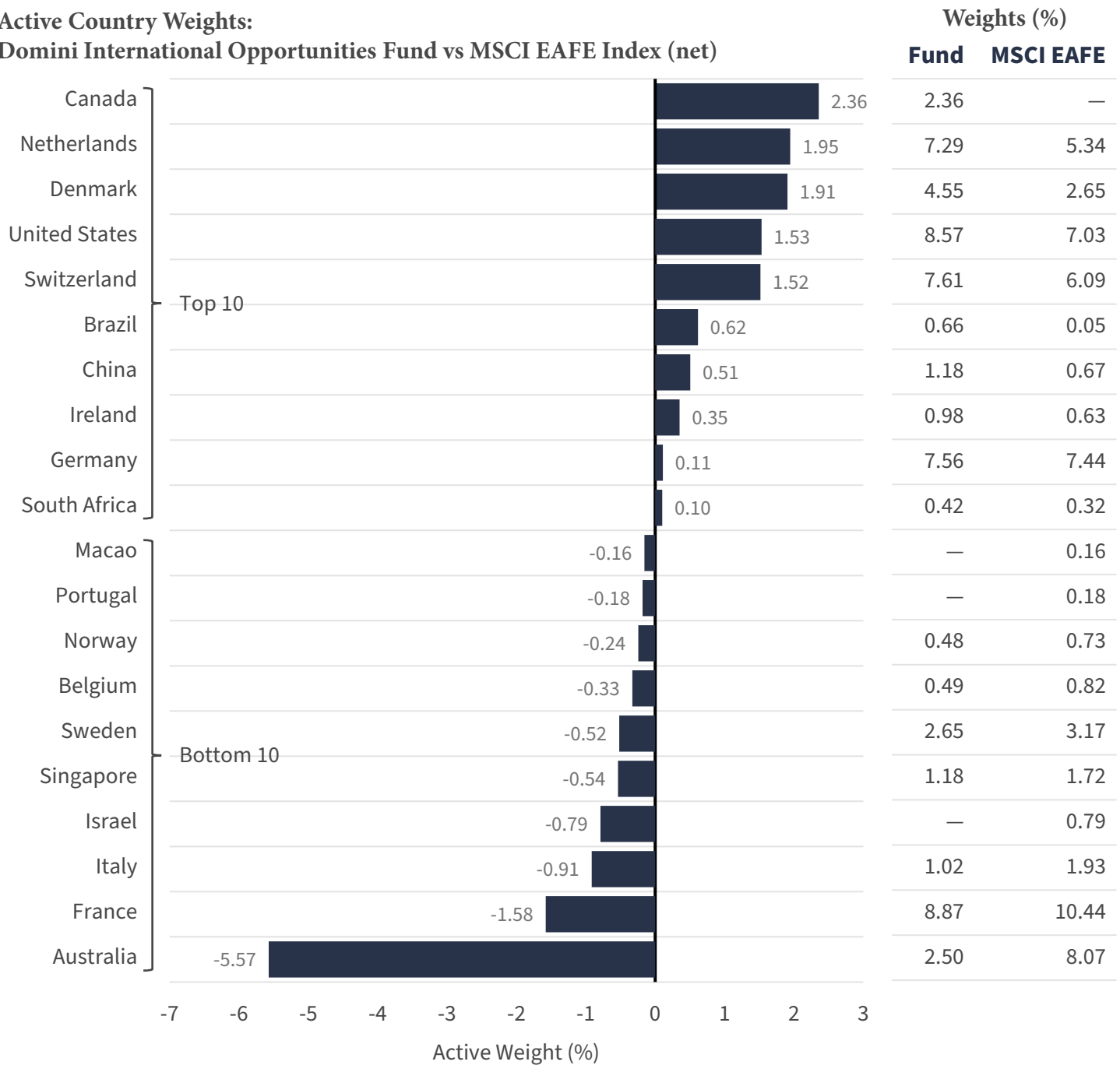
Company	GICS Sector	Country of Risk	Fund Weight	MSCI EAFE Weight	Active Weight
Munich Reinsurance Company	Financials	Germany	0.53%	0.28%	0.26%
Arcadis N.V.	Industrials	Netherlands	0.51%	—	0.51%
STMicroelectronics N.V.	Information Technology	Singapore	0.48%	0.18%	0.31%
Encavis AG	Utilities	Germany	0.45%	—	0.45%
Cochlear Limited	Health Care	Australia	0.39%	0.07%	0.32%
Kurita Water Industries Ltd.	Industrials	Japan	0.38%	0.03%	0.35%
Alfen Beheer B.V.	Industrials	Netherlands	0.37%	—	0.37%
Basic-Fit N.V.	Consumer Discretionary	Netherlands	0.35%	—	0.35%
Resona Holdings, Inc.	Financials	Japan	0.34%	0.06%	0.28%
Enphase Energy, Inc.	Information Technology	United States	0.32%	—	0.32%
Thematic Solutions Top Ten Total			4.12%		

Note: All portfolio positioning data is as of September 30, 2022 and excludes cash and cash equivalents. The composition of the Fund's portfolio is subject to change. Numbers may not sum to totals due to rounding.

Portfolio Positioning as of September 30, 2022

Active Country Weights:

Domini International Opportunities Fund vs MSCI EAFE Index (net)

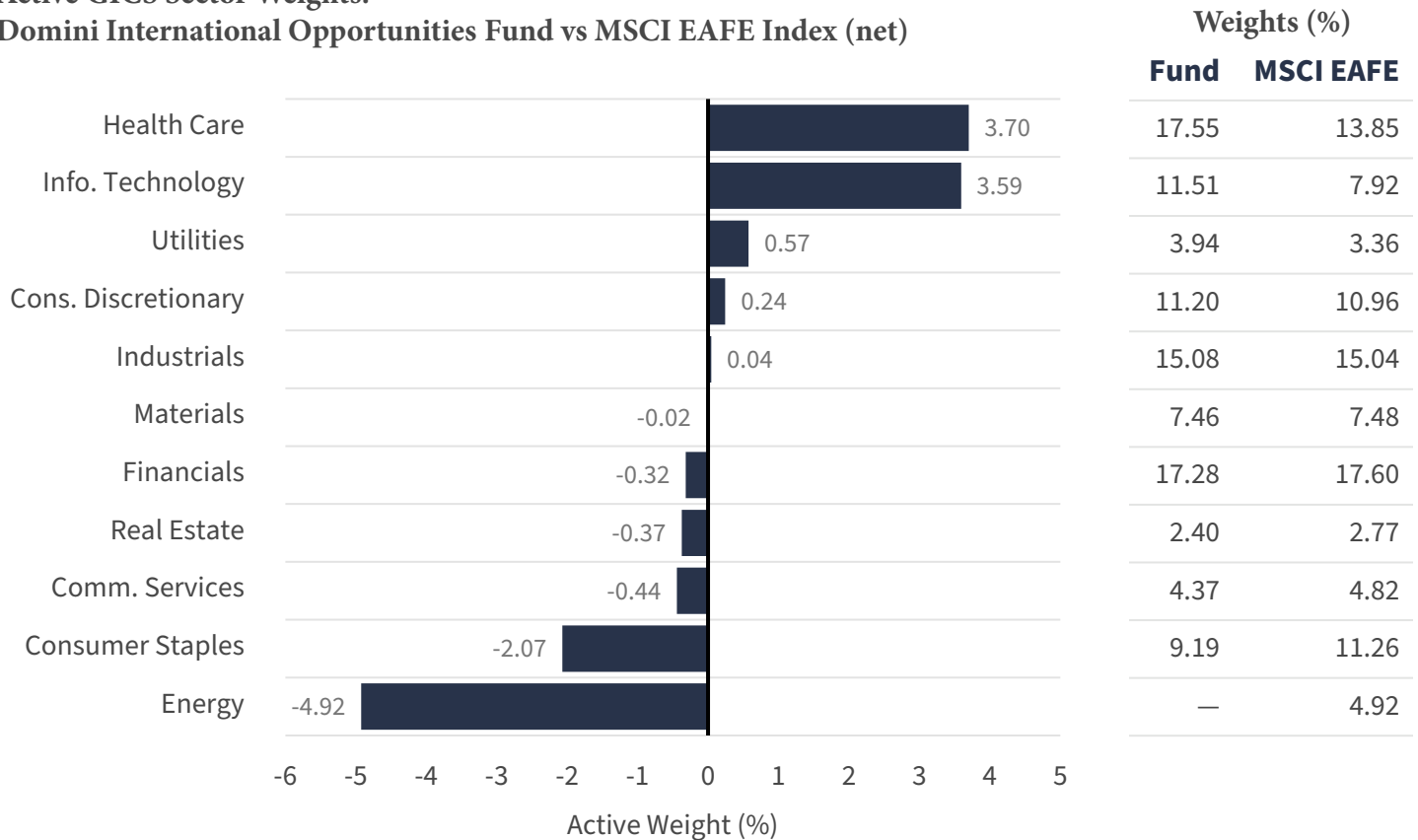


Note: The chart displays only the Fund's top ten and bottom ten active country weights (based on each security's primary country of risk) relative to the MSCI EAFE Index (net). It does not display all the countries to which the Fund and the Index had exposures. All portfolio positioning data is as of September 30, 2022 and excludes cash and cash equivalents. The composition of the Fund's portfolio is subject to change. Numbers may not sum to totals due to rounding.

Portfolio Positioning as of September 30, 2022

Active GICS Sector Weights:

Domini International Opportunities Fund vs MSCI EAFE Index (net)



Portfolio Characteristics & Risk Statistics*

	Fund	MSCI EAFE
Number of Holdings	351	799
Weighted-Average Market Capitalization (\$M)	65,259	67,343
Median Market Capitalization (\$M)	10,370	10,428
Price/Book Ratio	1.8x	1.4x
Price/Earnings Ratio (Trailing 12 Months)	15.6x	11.6x
Price/Earnings Ratio (Forward 12 Months Projected)	14.1x	10.9x
Historical EPS Growth (Trailing 5 Years)	8.2%	11.4%
Estimated EPS Growth (3-5 Years Projected)	14.3%	10.5%
Return on Equity (Trailing 12 Months)	11.3%	12.5%
Return on Equity (Forward 12 Months Projected)	19.9%	18.8%
Tracking Error (1 Year Projected vs MSCI EAFE)	3.1%	—
Beta (Ex-Ante) (1 Year Projected vs MSCI EAFE)	1.00	—

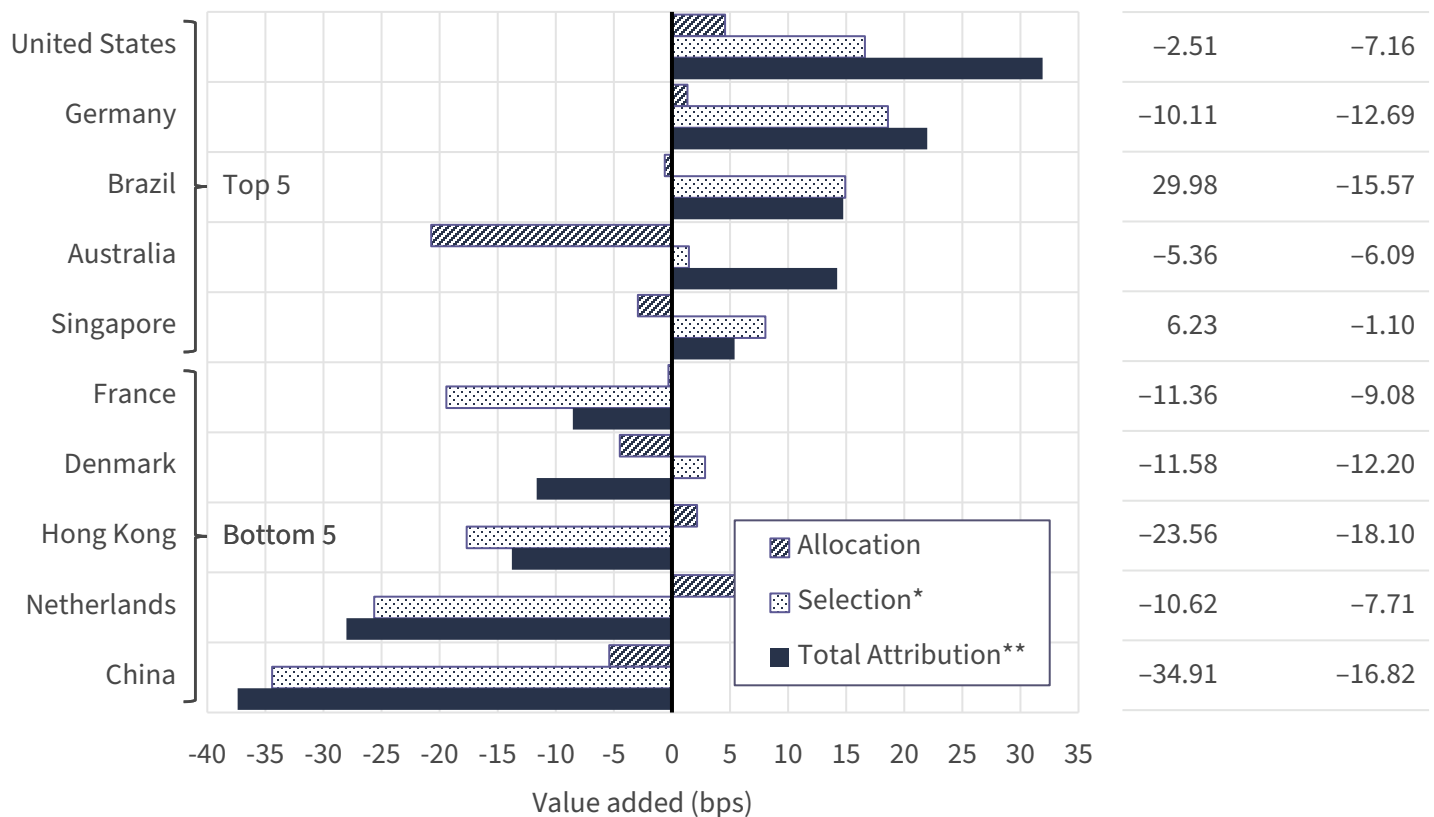
*Source: Bloomberg Portfolio Risk & Analytics

Definitions: **Price/Book Ratio:** weighted harmonic average of the price/book ratios of the stocks in the portfolio (most recent closing prices divided by book value per share). **Price/Earnings Ratio:** weighted harmonic average of the price/earnings ratios of the stocks in the portfolio (most recent closing prices divided by earnings per share (EPS) over the trailing 12 months or estimated over the next 12 months). **Return on Equity:** portfolio's total net income over the trailing 12 months or estimated over the next 12 months less cash preferred dividends divided by the portfolio's total common equity. **Tracking Error:** standard deviation of residual returns (differences between portfolio's projected returns versus its benchmark's), measuring the degree of dispersion of the portfolio's returns around the benchmark. Generally, the higher the tracking error, the greater the active bets the manager has taken. **Beta:** measure of the volatility of a fund relative to its benchmark. A beta greater (less) than 1 is more (less) volatile than the index.

Note: All portfolio positioning data is as of September 30, 2022 and excludes cash and cash equivalents. The composition of the Fund's portfolio is subject to change. Numbers may not sum to totals due to rounding.

Country Attribution: Third Quarter 2022

Domini International Opportunities Fund vs MSCI EAFE Index (net)



Note: This chart displays only the top five and bottom five countries (based on each security's primary country of risk) that contributed to the Fund's results relative to the MSCI EAFE Index for the quarter. It does not display all the countries to which the Fund and the Index had exposures.

* Selection includes both security selection and allocation/selection interaction effects.

** Total Attribution also includes currency effect, which is not displayed separately on the chart. Overall, currency contributed approximately 70 basis points to the Fund's relative results for the quarter.

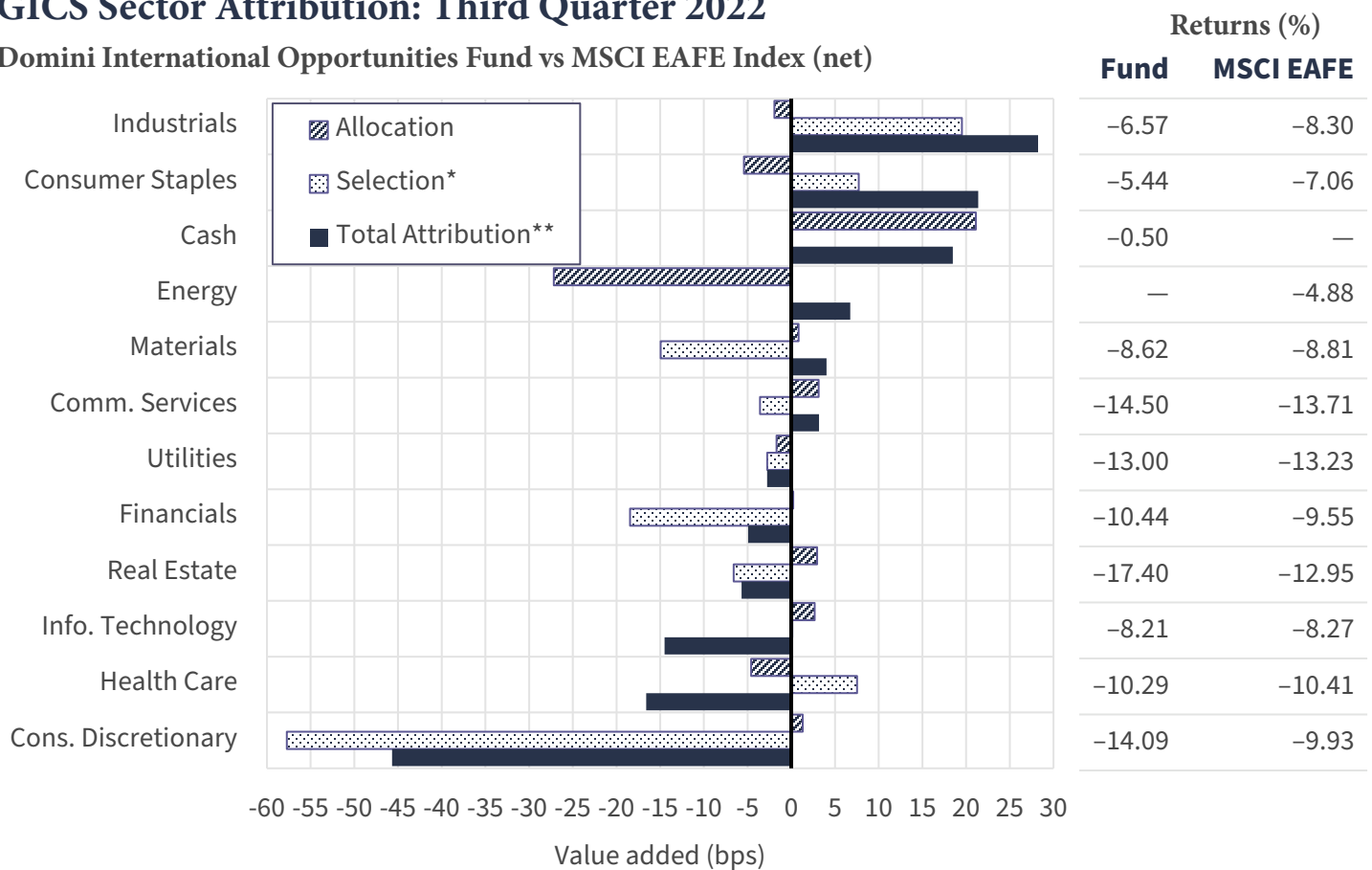
Third Quarter 2022 Country Attribution: Security selection was the primary driver of the Fund's underperformance for the quarter, detracting approximately 63 basis points from relative results overall. Selection was weak in the Asia-Pacific region, particularly in China and Hong Kong. In Europe, positive selection in Germany was more than offset by weaker selection in the Netherlands and France. Selection in the United States and Brazil contributed positively.

Country allocation detracted approximately 15 basis points overall. This was largely driven by the Fund's underweight to Australia, which outperformed for the benchmark over the quarter.

Note: Performance attribution is calculated using Bloomberg Portfolio Risk & Analytics and is based on daily holdings provided by the Fund's custodian during the third quarter of 2022. 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.

GICS Sector Attribution: Third Quarter 2022

Domini International Opportunities Fund vs MSCI EAFE Index (net)



* Selection includes both security selection and allocation/selection interaction effects.

** Total Attribution also includes currency effect, which is not displayed separately on the chart. Overall, currency contributed approximately 70 basis points to the Fund's relative results for the quarter.

Third Quarter 2022 Sector Attribution: Security selection was the primary driver of the Fund's underperformance for the quarter, detracting approximately 69 basis points from relative results overall. Selection was weakest in the Consumer Discretionary sector. Weak selection in Financials and Materials was partially offset by stronger selection in Industrials.

Sector allocation detracted approximately 30 basis points from relative results (excluding cash). This was largely attributable to the Fund's lack of exposure to the Energy sector. The Fund does not invest in the GICS Energy sector due to Domini's exclusion of fossil fuels.

During the quarter, the Fund maintained a strategic overweight allocation to cash, which contributed approximately 21 basis points to relative results.

Note: Performance attribution is calculated using Bloomberg Portfolio Risk & Analytics and is based on daily holdings provided by the Fund's custodian during the third quarter of 2022. 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.

Top Relative Contributors & Detractors: Third Quarter 2022

Top 10 Contributors: Domini International Opportunities Fund vs MSCI EAFE Index (net)

Company	Fund Holding / Strategy	GICS Sector	Country of Risk	Stock Return*	Avg. Weight Difference	Relative Impact
HSBC Holdings	Not held (ineligible ²)	Financials	U.K.	-18.69%	-0.92%	+14 bps
MercadoLibre	Core	Cons. Discretionary	Brazil	+29.98%	+0.59%	+14 bps
GSK plc	Thematic Solutions	Health Care	U.S.	-33.82%	-0.31%	+9 bps
Enphase Energy	Thematic Solutions	Info. Technology	U.S.	+42.12%	+0.26%	+8 bps
Bayer AG	Not held (ineligible ²)	Health Care	Germany	-21.67%	-0.39%	+8 bps
Allianz SE	Not held (ineligible ²)	Financials	Germany	-16.75%	-0.53%	+7 bps
Nestlé S.A.	Not held (ineligible ²)	Consumer Staples	U.S.	-6.53%	-2.42%	+7 bps
BAT plc	Not held (ineligible ¹)	Consumer Staples	U.K.	-12.95%	-0.64%	+6 bps
Prosus N.V.	Not held (ineligible ²)	Cons. Discretionary	China	-18.87%	-0.38%	+6 bps
Enel S.p.A.	Not held (ineligible ¹)	Utilities	Italy	-21.24%	-0.29%	+6 bps

Top 10 Detractors: Domini International Opportunities Fund vs MSCI EAFE Index (net)

Company	Fund Holding / Strategy	GICS Sector	Country of Risk	Stock Return*	Avg. Weight Difference	Relative Impact
BYD Co., Ltd.	Core	Cons. Discretionary	China	-38.11%	+0.90%	-36 bps
AIA Group Ltd.	Core	Financials	Hong Kong	-22.66%	+0.79%	-16 bps
Toyota Motor	Core	Cons. Discretionary	Japan	-16.15%	+1.12%	-14 bps
AstraZeneca plc	Core	Health Care	U.K.	-14.75%	+1.21%	-14 bps
Sanofi S.A.	Core	Health Care	France	-23.75%	+0.61%	-13 bps
Sony Group Corp.	Core	Cons. Discretionary	Japan	-21.16%	+0.64%	-11 bps
HKEX	Core	Financials	Hong Kong	-29.42%	+0.38%	-11 bps
NIO Inc.	Core	Cons. Discretionary	China	-27.39%	+0.42%	-11 bps
ASML Holding	Core	Info. Technology	Netherlands	-10.66%	+1.32%	-10 bps
Novartis AG	Core	Health Care	Switzerland	-9.12%	+1.29%	-7 bps

*Stock return represents return of the company's stock(s) for the period held by the Fund or for the entire period if not held.

1. Ineligible due to exclusionary screen.

2. Ineligible due to qualitative assessment.

Note: Performance attribution is calculated using Bloomberg Portfolio Risk & Analytics and is based on daily holdings provided by the Fund's custodian during the third quarter of 2022. 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.

Top Relative Contributors & Detractors: Third Quarter 2022

Top Contributors: Domini International Opportunities Fund vs MSCI EAFE Index (net)

HSBC Holdings plc (Not held)

- Not holding HSBC contributed to the Fund's relative results, as the stock declined **18.7%** for the benchmark over the quarter.
- HSBC is a global banking and financial services company based in the United Kingdom.
- The stock is among the benchmark's top holdings, but it is not currently approved for investment by Domini due to our qualitative assessment of the company's environmental and social impact.

MercadoLibre, Inc. (Core)

- The stock returned **30.0%** for the Fund over the quarter. Our out-of-benchmark position contributed to relative results.
- MercadoLibre is an Argentina-based e-commerce technology company that operates a leading online marketplace in Latin America.
- Despite ongoing concerns over economic slowdown, MercadoLibre saw net sales grow 53% during the three months ended June 30 and posted better-than-expected profit.
- The company's Mexico business had its first profitable quarter, an important milestone that provides confidence that MercadoLibre's investments over the last several years can drive incremental profits.

GSK plc (Thematic Solutions)

- The stock declined **33.8%** for the Fund over the quarter. Our underweight position contributed to relative results.
- GSK (FKA GlaxoSmithKline) is a global pharmaceutical company based in the United Kingdom and focused on the development of vaccines and medicines for prevention and treatment of disease.
- Shares of GSK fell due to rising litigation concerns around heartburn drug Zantac, a generic antacid that was recalled in 2019 due to concerns that it could be

linked to the development of cancer in patients. GSK and other manufacturers of Zantac have since been the target of numerous personal-injury lawsuits and are accused of failing to properly warn users about health risks. While these allegations are not new, recent analyst publications highlighting litigation risks related to several upcoming cases ignited investor concerns.

- Prior to this, GSK had raised its profit forecast for the year, citing recent strong demand for vaccines and prescription medicines, but it warned that growth could slow in the second half of the year.
- During the quarter, GSK also completed a spin-off of its consumer-health business, Haleon, as part of efforts to slim down and boost shareholder value.

Enphase Energy, Inc. (Thematic Solutions)

- The stock returned **42.1%** for the Fund over the quarter. Our out-of-benchmark position contributed to relative results.
- Enphase Energy is an energy technology company and leading supplier of solar microinverters and solutions for solar energy generation, storage, and management.
- Shares of Enphase Energy surged after the company reported that European sales grew 69% in the second quarter, as Russia's war in Ukraine has led to soaring energy prices across Europe, which is driving strong demand for residential solar and batteries. Enphase projects European sales to grow another 40% in the third quarter.
- Renewable energy stocks received a major boost from the passage of the Inflation Reduction Act, a landmark U.S. tax, climate and healthcare bill that includes approximately \$369 billion for spending on energy and climate change. Enphase and other solar stocks are seen as key beneficiaries of this legislation.

Note: Performance attribution is calculated using Bloomberg Portfolio Risk & Analytics and is based on daily holdings provided by the Fund's custodian during the third quarter of 2022. 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.

Top Relative Contributors & Detractors: Third Quarter 2022

Top Detractors: Domini International Opportunities Fund vs MSCI EAFE Index (net)

BYD Co., Ltd. (Core)

- The stock declined **38.1%** for the Fund over the quarter. Our out-of-benchmark position detracted from relative results.
- BYD (“Build Your Dreams”) is a Chinese automotive manufacturer that offers electric vehicles, buses, trucks and forklifts, as well as solar-power generation and energy storage solutions.
- Shares of BYD fell during the quarter amid growing concerns that Warren Buffett’s Berkshire Hathaway, its largest shareholder, may be preparing to sell its stake in the company after earning a return of over 2,000% since its initial purchase in 2008. Those concerns mounted after a filing showed Berkshire reduced its stake to 19.92% from 20.04% on August 24.
- BYD reported strong sales growth for the first half of 2022 record vehicle production and sales despite COVID-related supply-chain challenges in China.

AIA Group Limited (Core)

- The stock declined **22.7%** for the Fund over the quarter. Our overweight position detracted from relative results.
- AIA Group is a global insurance company based in Hong Kong.
- AIA reported a 15% decline in new business volume for the first half of the year, driven by a 24% decline in mainland China, its largest market, where the omicron outbreak and related lockdowns impacted sales of new policies. A return to growth in July may be a positive sign for a turnaround during the second half of the year.

Toyota Motor Corporation (Core)

- The stock declined **16.2%** for the Fund over the quarter. Our overweight position detracted from relative results.
- Toyota Motor is a global automotive manufacturer based in Japan.
- Shares of Toyota dropped after quarterly earnings fell short of estimates and the company reiterated its full-year profit outlook, disappointing investors who were expecting a guidance raise. Despite weakness in the Japanese yen boosting reported income, it was not enough to overcome the impact of higher material costs, semiconductor shortages, and COVID-related disruptions in China.

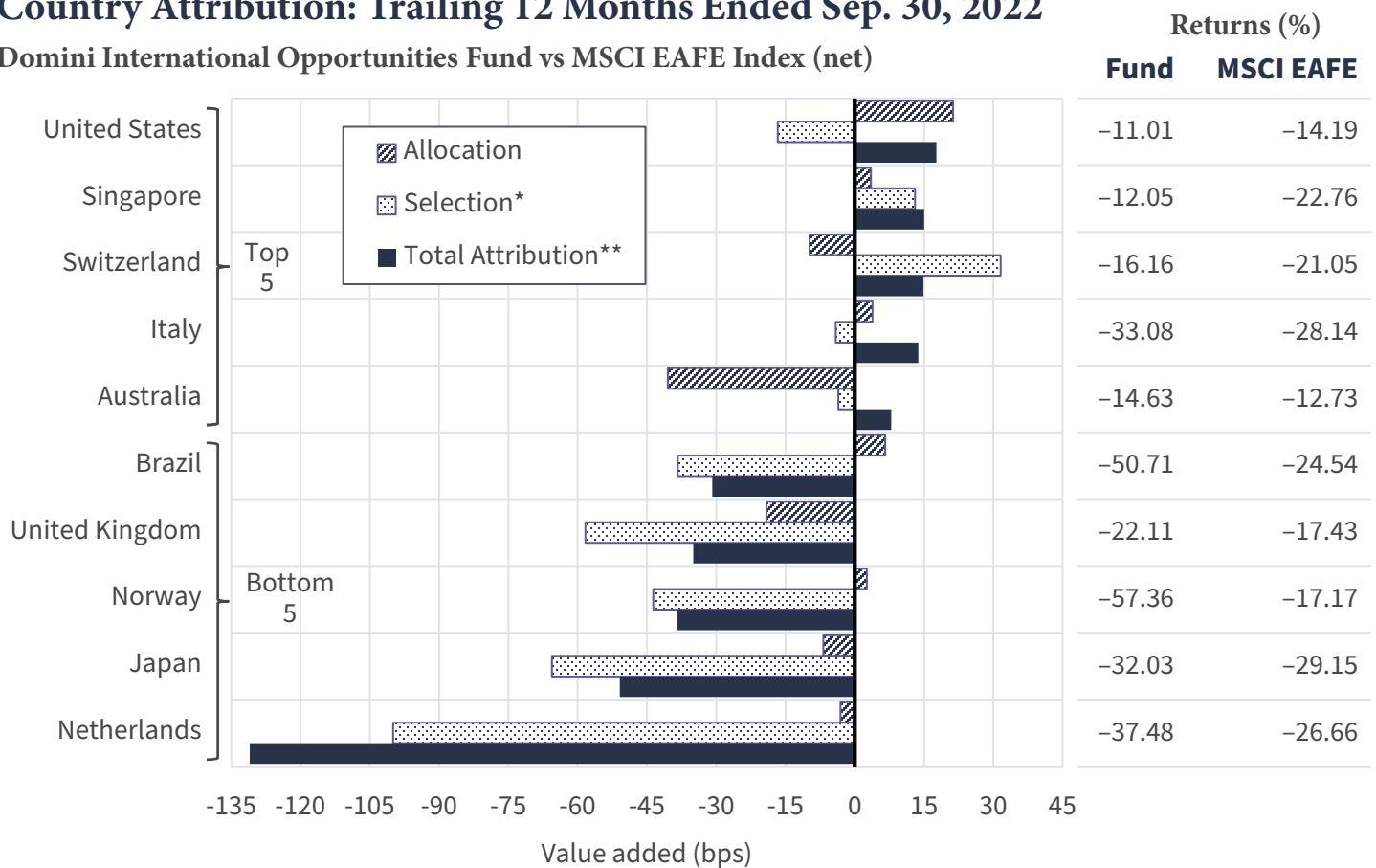
AstraZeneca plc (Core)

- The stock declined **14.8%** for the Fund over the quarter. Our overweight position detracted from relative results.
- AstraZeneca is a global pharmaceutical company based in the United Kingdom and focused on oncology, biopharmaceuticals, rare diseases, and other therapies.
- Following strong year-to-date performance, shares of AstraZeneca slipped during the quarter amid concerns over valuation and worries that the peak potential of the company’s leading oncology platform may have already been recognized by investors. Additional concerns include the company’s recent cut to its peak sales forecast for its best-selling cancer medication, Tagrisso, as well as the impact of pending drug pricing reforms in the U.S., which AstraZeneca has relatively high exposure to among European pharmaceutical companies.

Note: Performance attribution is calculated using Bloomberg Portfolio Risk & Analytics and is based on daily holdings provided by the Fund’s custodian during the third quarter of 2022. 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.

Country Attribution: Trailing 12 Months Ended Sep. 30, 2022

Domini International Opportunities Fund vs MSCI EAFE Index (net)



Note: This chart displays only the top five and bottom five countries (based on each security's primary country of risk) that contributed to the Fund's results relative to the MSCI EAFE Index for the period. It does not display all the countries to which the Fund and the Index had exposures.

* Selection includes both security selection and allocation/selection interaction effects.

** Total Attribution also includes currency effect, which is not displayed separately on the chart. Overall, currency effect contributed approximately 108 basis points to the Fund's relative results for the period.

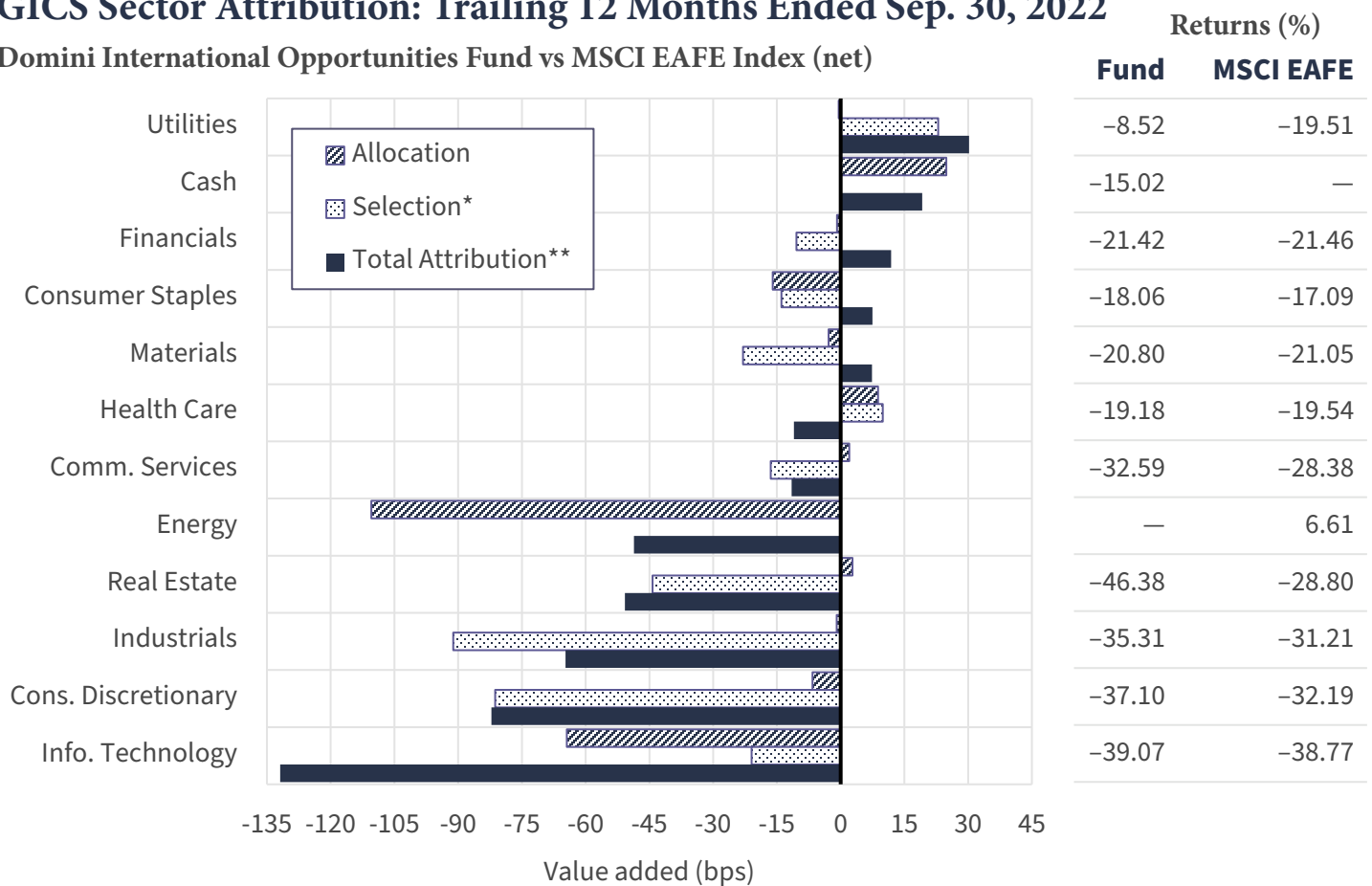
Trailing 12 Months Country Attribution: Security selection was the primary driver of the Fund's underperformance for the period, detracting approximately 396 basis points from relative results overall. Selection was weak in Europe, where positive selection in Switzerland was more than offset by weaker selection in the Netherlands, the United Kingdom, and Norway. Selection was also weak in Japan and Brazil.

Country allocation detracted approximately 37 basis points overall. This was primarily attributable to the Fund's underweights to Australia and the United Kingdom, which outperformed for the benchmark over the period. These detractions were partially offset by the Fund's overweight to the United States.

Note: Performance attribution is calculated using Bloomberg Portfolio Risk & Analytics and is based on daily holdings provided by the Fund's custodian during the trailing 12 months ended September 30, 2022. 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.

GICS Sector Attribution: Trailing 12 Months Ended Sep. 30, 2022

Domini International Opportunities Fund vs MSCI EAFE Index (net)



* Selection includes both security selection and allocation/selection interaction effects.

** Total Attribution also includes currency effect, which is not displayed separately on the chart. Overall, currency effect contributed approximately 108 basis points to the Fund's relative results for the period.

Trailing 12 Months Sector Attribution: Security selection was the primary driver of the Fund's underperformance for the period, detracting approximately 269 basis points from relative results overall. Selection was weakest in Industrials, Consumer Discretionary, and Real Estate.

Sector allocation detracted approximately 164 basis points from relative results (excluding cash). This was primarily driven by the Fund's lack of exposure to Energy, which was by far the top performing sector for the benchmark over the period. The Fund does not invest in the GICS Energy sector due to Domini's exclusion of fossil fuels. The Fund's overweight to Information Technology, which was the weakest sector for the period, also detracted.

During the period, the Fund maintained a strategic overweight allocation to cash, which contributed approximately 19 basis points to relative results.

Note: Performance attribution is calculated using Bloomberg Portfolio Risk & Analytics and is based on daily holdings provided by the Fund's custodian during the trailing 12 months ended September 30, 2022. 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.

Top Relative Contributors & Detractors: Trailing 12 Months Ended Sep. 30, 2022

Top 10 Contributors: Domini International Opportunities Fund vs MSCI EAFE Index (net)

Company	Fund Holding/ Strategy	GICS Sector	Country of Risk	Stock Return*	Avg. Weight Difference	Relative Impact
Enphase Energy	Thematic Solutions	Info. Technology	U.S.	+85.02%	+0.57%	+27 bps
Sea Ltd.	Not held (ineligible ²)	Comm. Services	Singapore	-82.41%	-0.17%	+23 bps
General Mills, Inc.	Core	Consumer Staples	U.S.	+31.98%	+0.53%	+15 bps
GSK plc	Thematic Solutions ³	Health Care	U.S.	-18.35%	+0.28%	+14 bps
BASF SE	Not held (ineligible ²)	Materials	Germany	-45.52%	-0.35%	+13 bps
Novartis AG	Core	Health Care	Switzerland	-0.96%	+0.89%	+12 bps
Novo Nordisk A/S	Core	Health Care	Denmark	+5.15%	+1.04%	+12 bps
Enel S.p.A.	Not held (ineligible ¹)	Utilities	Italy	-42.65%	-0.34%	+11 bps
Prudential plc	Not held	Financials	Hong Kong	-48.47%	-0.25%	+10 bps
Shin-Etsu Chem.	Not held (ineligible ²)	Materials	Japan	-39.86%	-0.34%	+10 bps

Top 10 Detractors: Domini International Opportunities Fund vs MSCI EAFE Index (net)

Company	Fund Holding/ Strategy	GICS Sector	Country of Risk	Stock Return*	Avg. Weight Difference	Relative Impact
ASML Holding	Core	Info. Technology	Netherlands	-42.58%	+1.51%	-45 bps
Kahoot! ASA	Thematic Solutions	Comm. Services	Norway	-71.31%	+0.28%	-35 bps
MercadoLibre	Core	Cons. Discretionary	Brazil	-50.71%	+0.64%	-32 bps
SBB i Norden AB	Thematic Solutions	Real Estate	Sweden	-66.95%	+0.36%	-27 bps
Shell plc	Not held (ineligible ¹)	Energy	Netherlands	+16.81%	-1.28%	-24 bps
MIPS AB	Thematic Solutions	Cons. Discretionary	Sweden	-48.10%	+0.45%	-23 bps
NIO Inc.	Core	Cons. Discretionary	China	-55.74%	+0.43%	-22 bps
Sony Group Corp.	Core	Cons. Discretionary	Japan	-42.16%	+0.72%	-21 bps
Keyence Corp.	Core	Info. Technology	Japan	-44.68%	+0.55%	-20 bps
Adyen N.V.	Core	Info. Technology	Netherlands	-54.43%	+0.41%	-19 bps

*Stock return represents return of the company's stock(s) for the period held by the Fund or for the entire period if not held.

1. Ineligible due to exclusionary screen.

2. Ineligible due to qualitative assessment

3. GSK was held in the Fund's Core strategy until May 26, 2022. It was added to the Fund's Thematic Solutions strategy on June 17, 2022.

Note: Performance attribution is calculated using Bloomberg Portfolio Risk & Analytics and is based on daily holdings provided by the Fund's custodian during the period since inception through September 30, 2022. 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.

Domini Sustainable Solutions Fund

Institutional shares: LIFEX | Investor shares: CAREX

Investment Objective: The Fund seeks to provide its shareholders with long-term total return.

Investment Strategy: Domini makes all security selections, combining proprietary ESG research and financial analysis to construct and maintain a high-conviction portfolio of fewer than 50 equity securities. The Fund may invest in companies of any size around the world. Domini seeks to invest in solution-oriented companies that support the Fund's **sustainability themes**: accelerate the transition to a low-carbon future; contribute to the development of sustainable communities; help ensure access to clean water; support sustainable food systems; promote societal health and well-being; broaden financial inclusion; and bridge the digital divide.

Third Quarter 2022 Results: The Domini Sustainable Solutions Fund's Investor shares (CAREX) returned -3.05% for the quarter, outperforming the MSCI World Investable Market Index (net) return of -6.08%.

Trailing 12 Months Results: The Domini Sustainable Solutions Fund Investor shares (CAREX) returned -31.60% over the trailing 12 months ended September 30, 2022, underperforming the MSCI World Investable Market Index (net) return of -20.31%.

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

	3 Months ¹	Year to Date ¹	1 Year	Since Inception ²	3 Years	5 Years	10 Years
LIFEX	-2.96	-30.61	-31.41	11.37	n/a	n/a	n/a
CAREX	-3.05	-30.75	-31.60	11.08	n/a	n/a	n/a
MSCI World IMI (net) ³	-6.08	-25.57	-20.31	12.46	n/a	n/a	n/a

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

2. The Fund's inception date is April 1, 2020. "Since Inception" for MSCI World Investable Market Index (net) refers to performance since April 1, 2020.

3. The Morgan Stanley Capital International World Investable Market Index (net) (MSCI World IMI) is a market-capitalization weighted index representing the performance of large-, mid- and small-capitalization companies in developed markets. MSCI World IMI 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 IMI.

Past performance is no guarantee of future results. The Domini Sustainable Solutions Fund is subject to certain risks including sustainable investing, portfolio management, information, market, recent events, mid- to large-cap companies, and small-cap companies risks, and is not insured. 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. You may lose money. For performance information current to the most recent month-end, visit www.domini.com or call 1-800-498-1351.

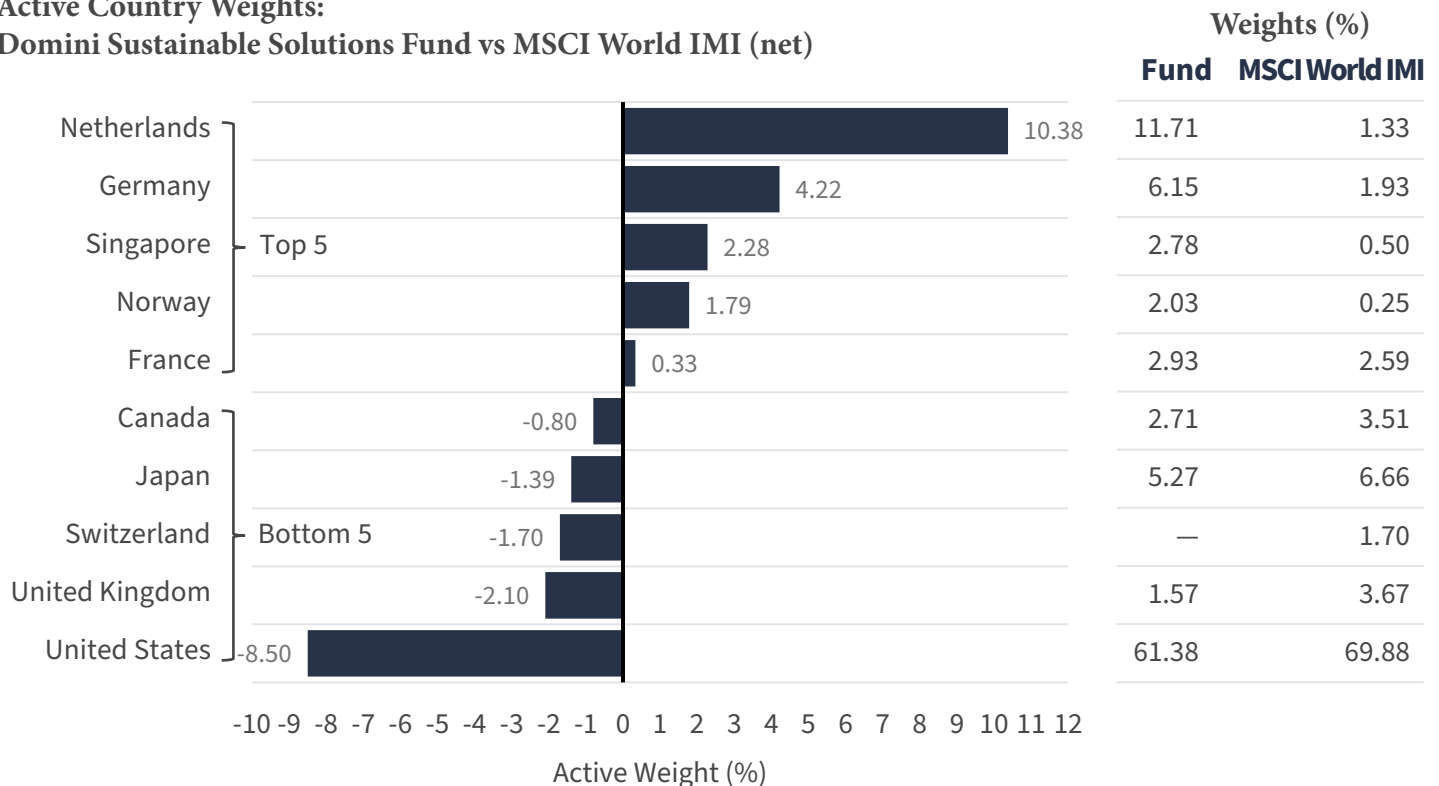
Portfolio Positioning as of September 30, 2022

Top Ten Positions by Issuer: Domini Sustainable Solutions Fund

Company	GICS Sector	Country of Risk	Fund Weight	MSCI World IMI Weight	Active Weight
Enphase Energy, Inc.	Information Technology	United States	7.21%	0.07%	7.13%
Tesla, Inc.	Consumer Discretionary	United States	5.62%	1.35%	4.27%
Palo Alto Networks, Inc.	Information Technology	United States	5.57%	0.09%	5.47%
Munich Reinsurance Company	Financials	Germany	4.85%	0.07%	4.79%
Autodesk, Inc.	Information Technology	United States	3.97%	0.08%	3.89%
Farmer Mac	Financials	United States	3.87%	<0.01%	3.86%
ASML Holding N.V.	Information Technology	Netherlands	3.44%	0.33%	3.11%
Kurita Water Industries Ltd.	Industrials	Japan	3.20%	0.01%	3.19%
East West Bancorp, Inc.	Financials	United States	3.06%	0.02%	3.04%
Hologic, Inc.	Health Care	United States	3.01%	0.03%	2.98%
Top Ten Total			43.79%		

Active Country Weights:

Domini Sustainable Solutions Fund vs MSCI World IMI (net)

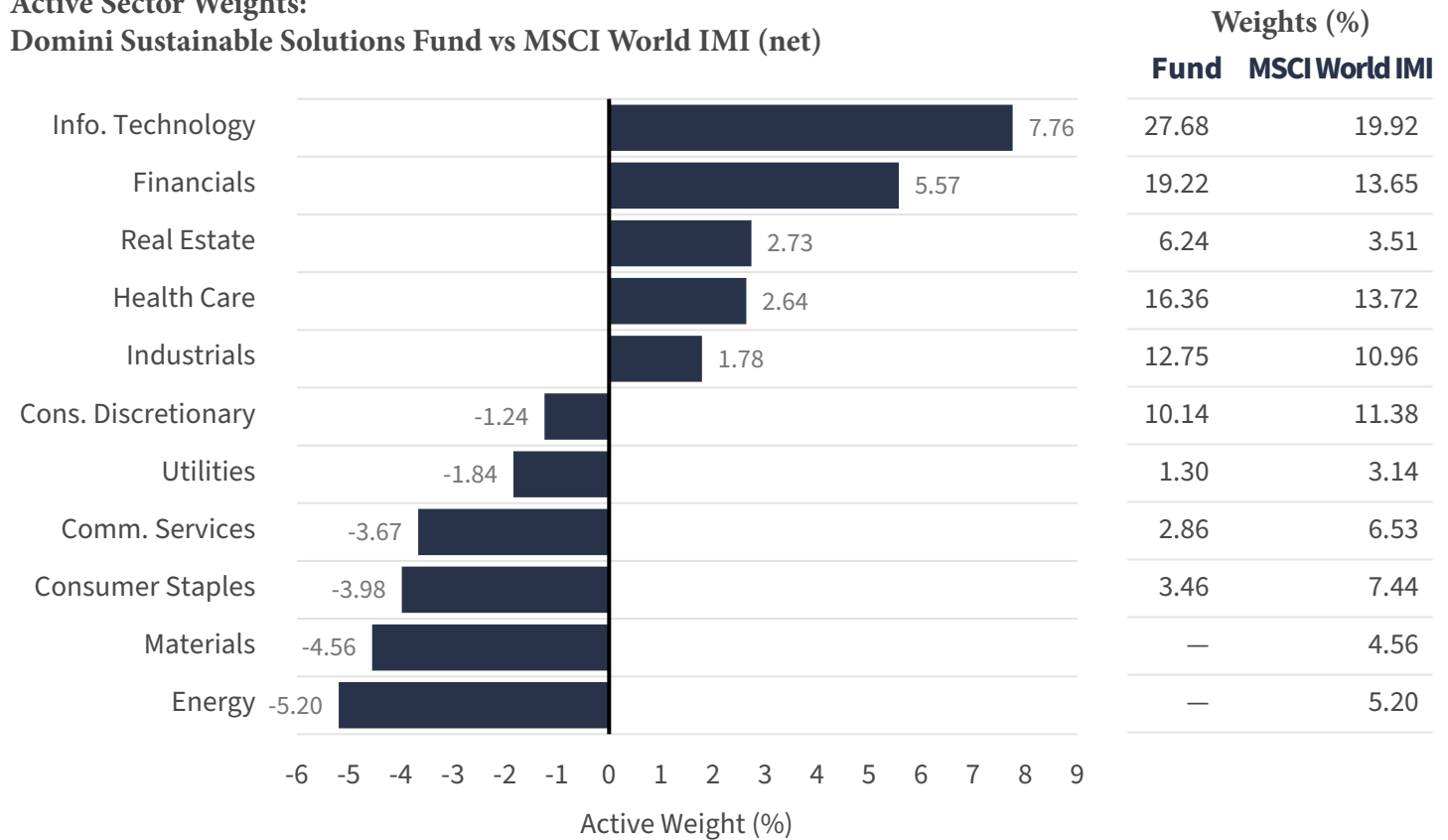


Note: The chart displays only the Fund's top five and bottom five active country weights (based on each security's primary country of risk) relative to the MSCI World IMI. It does not display all the countries to which the Fund and the Index had exposures. All portfolio positioning data is as of September 30, 2022 and excludes cash and cash equivalents. The composition of the Fund's portfolio is subject to change. Numbers may not sum to totals due to rounding.

Portfolio Positioning as of September 30, 2022

Active Sector Weights:

Domini Sustainable Solutions Fund vs MSCI World IMI (net)



Portfolio Characteristics & Risk Statistics*

	Fund	MSCI World IMI
Number of Holdings	39	6,038
Weighted-Average Market Capitalization (\$M)	72,430	294,550
Median Market Capitalization (\$M)	8,641	1,833
Price/Book Ratio	2.9x	2.3x
Price/Earnings Ratio (Trailing 12 Months)	21.6x	15.6x
Price/Earnings Ratio (Forward 12 Months Projected)	18.2x	13.6x
Historical EPS Growth (Trailing 5 Years)	19.7%	14.8%
Estimated EPS Growth (3-5 Years Projected)	16.1%	11.1%
Return on Equity (Trailing 12 Months)	12.5%	14.5%
Return on Equity (Forward 12 Months Projected)	31.4%	27.0%
Tracking Error (1 Year Projected vs MSCI World IMI)	8.9%	—
Beta (Ex-Ante) (1 Year Projected vs MSCI World IMI)	1.24	—

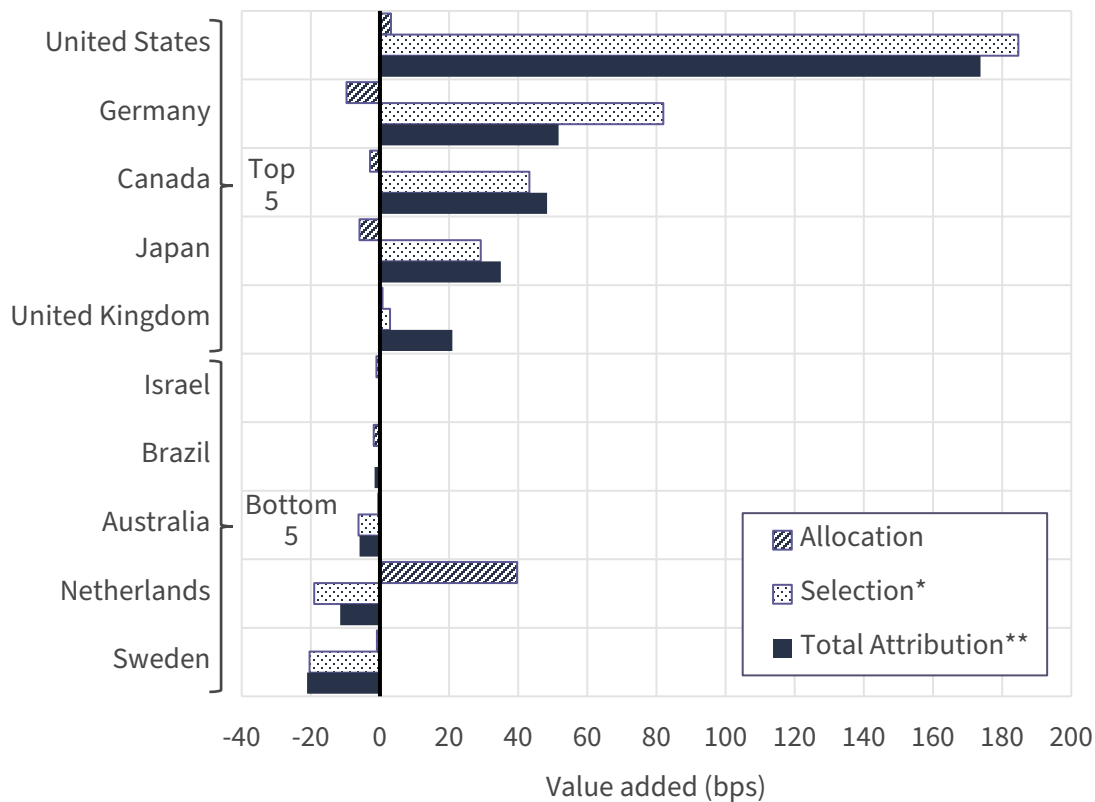
*Source: Bloomberg Portfolio Risk & Analytics

Definitions: **Price/Book Ratio:** weighted harmonic average of the price/book ratios of the stocks in the portfolio (most recent closing prices divided by book value per share). **Price/Earnings Ratio:** weighted harmonic average of the price/earnings ratios of the stocks in the portfolio (most recent closing prices divided by earnings per share (EPS) over the trailing 12 months or estimated over the next 12 months). **Return on Equity:** portfolio's total net income over the trailing 12 months or estimated over the next 12 months less cash preferred dividends divided by the portfolio's total common equity. **Tracking Error:** standard deviation of residual returns (differences between portfolio's projected returns versus its benchmark's), measuring the degree of dispersion of the portfolio's returns around the benchmark. Generally, the higher the tracking error, the greater the active bets the manager has taken. **Beta:** measure of the volatility of a fund relative to its benchmark. A beta greater (less) than 1 is more (less) volatile than the index.

Note: All portfolio positioning data is as of September 30, 2022 and excludes cash and cash equivalents. The composition of the Fund's portfolio is subject to change. Numbers may not sum to totals due to rounding.

Country Attribution: Third Quarter 2022

Domini Sustainable Solutions Fund vs MSCI World IMI (net)



Returns (%)	
Fund	MSCI World IMI
-1.92	-4.54
2.49	-13.23
18.76	-7.47
-0.75	-7.03
-9.12	-11.76
—	-2.44
—	12.01
-7.78	-5.49
-6.86	-7.97
-29.88	-10.52

Note: This chart displays only the top five and bottom five countries (based on each security's primary country of risk) that contributed to the Fund's results relative to the MSCI World IMI (net) during the quarter. It does not display all the countries to which the Fund and the Index had exposures.

* Selection includes both security selection and allocation/selection interaction effects.

** Total Attribution also includes currency effect, which is not displayed separately on the chart. Overall, currency effect detracted approximately 34 basis points from the Fund's relative results for the quarter.

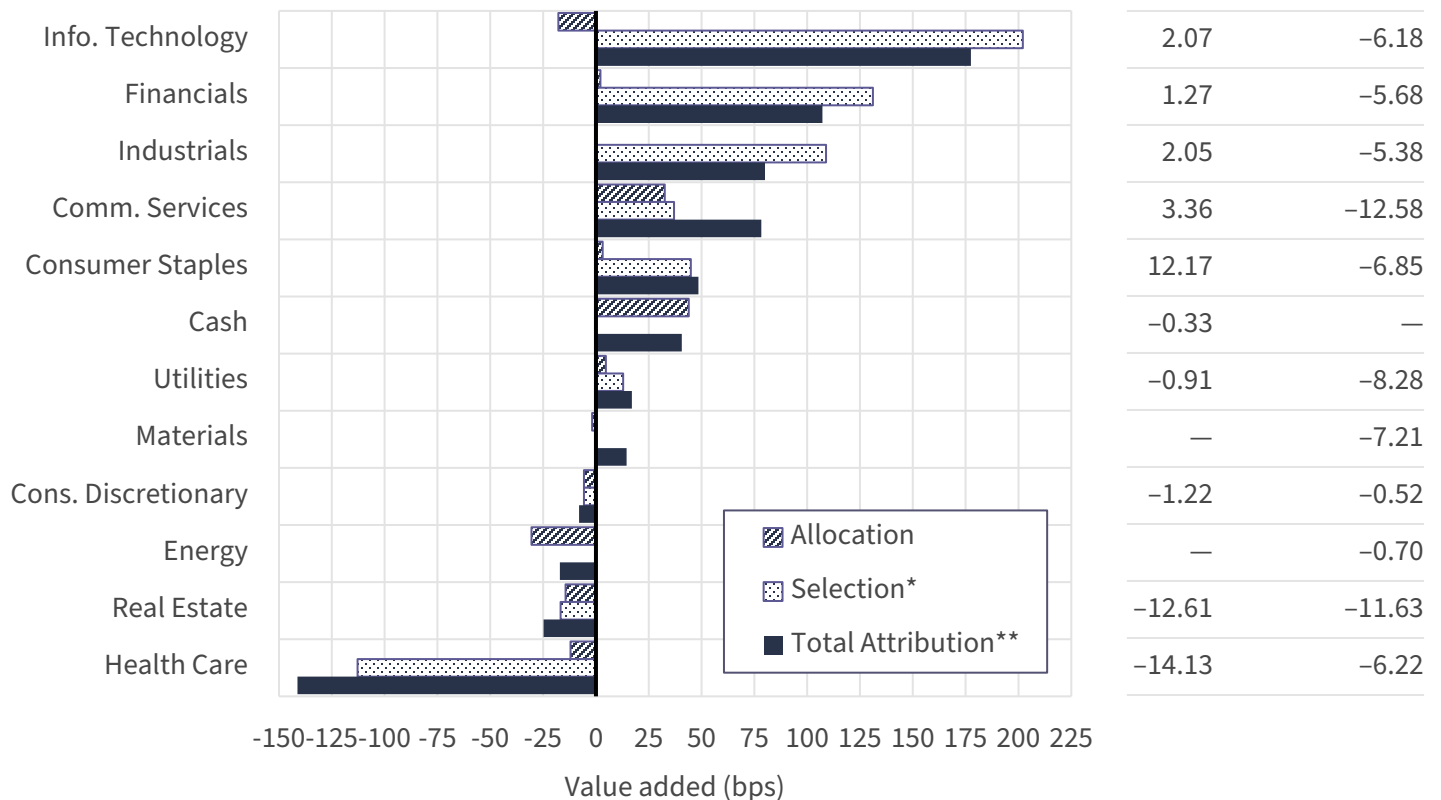
Third Quarter 2022 Country Attribution: Security selection was the primary driver of the Fund's outperformance for the quarter, contributing approximately 357 basis points to relative results overall. This was largely driven by strong selection in the United States, its primary market. Selection was also positive in Canada and Japan. In Europe, positive selection in Germany was partially offset by weaker selection in Sweden.

Country allocation contributed approximately 49 basis points overall. The Fund's overweight to the Netherlands made a positive contribution.

Note: Performance attribution is calculated using Bloomberg Portfolio Risk & Analytics and is based on daily holdings provided by the Fund's custodian during the third quarter of 2022. 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.

GICS Sector Attribution: Third Quarter 2022

Domini Sustainable Solutions Fund vs MSCI World IMI (net)



* Selection includes both security selection and allocation/selection interaction effects.

** Total Attribution also includes currency effect, which is not displayed separately on the chart. Overall, currency effect detracted approximately 34 basis points from the Fund's relative results for the quarter.

Third Quarter 2022 Sector Attribution: Security selection was the primary driver of the Fund's outperformance for the quarter, contributing approximately 402 basis points to relative results overall. Strong selection in the Information Technology, Financials, and Industrials sector more than offset weaker selection in Health Care.

Sector allocation detracted approximately 39 basis points from relative results (excluding cash). A positive contribution from the Fund's underweight to Communication Services was more than offset by its lack of exposure to Energy and its overweight to Information Technology. The Fund does not invest in the GICS Energy sector due to Domini's exclusion of fossil fuels.

During the quarter, the Fund maintained a strategic overweight allocation to cash, which contributed approximately 41 basis points to relative results.

Note: Performance attribution is calculated using Bloomberg Portfolio Risk & Analytics and is based on daily holdings provided by the Fund's custodian during the third quarter of 2022. 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.

Top Absolute Contributors & Detractors: Third Quarter 2022

Top 10 Contributors: Domini Sustainable Solutions Fund

Company	GICS Sector	Country of Risk	Stock Return*	Avg. Weight	Contribution to Return
Enphase Energy, Inc.	Information Technology	United States	+42.12%	5.73%	+171 bps
Tesla, Inc.	Consumer Discretionary	United States	+18.17%	4.82%	+68 bps
SunOpta Inc.	Consumer Staples	Canada	+18.80%	1.88%	+24 bps
Amalgamated Financial Corp.	Financials	United States	+14.48%	1.76%	+22 bps
Nexans S.A.	Industrials	France	+16.47%	1.42%	+20 bps
Dexcom, Inc.	Health Care	United States	+8.06%	2.00%	+16 bps
Munich Reinsurance Company	Financials	Germany	+3.47%	3.93%	+10 bps
East West Bancorp, Inc.	Financials	United States	+4.19%	2.65%	+9 bps
The New York Times Company	Communication Services	United States	+3.36%	2.49%	+9 bps
Yeti Holdings, Inc.	Consumer Discretionary	United States	+8.60%	0.03%	+6 bps

Top 10 Detractors: Domini Sustainable Solutions Fund

Company	GICS Sector	Country of Risk	Stock Return*	Avg. Weight	Contribution to Return
GSK plc	Health Care	United States	-33.80%	2.87%	-116 bps
Zoom Video Communications	Information Technology	United States	-31.84%	2.71%	-113 bps
Seagen, Inc.	Health Care	United States	-22.67%	2.26%	-52 bps
American Tower Corporation	Real Estate	United States	-16.00%	2.51%	-41 bps
ASML Holding N.V.	Information Technology	Netherlands	-12.51%	3.38%	-34 bps
Basic-Fit N.V.	Consumer Discretionary	Netherlands	-19.47%	1.55%	-31 bps
Kilroy Realty Corporation	Real Estate	United States	-18.48%	1.61%	-30 bps
Organon & Co.	Health Care	United States	-25.87%	0.91%	-30 bps
Amundi S.A.	Financials	France	-22.87%	1.19%	-29 bps
MIPS AB	Consumer Discretionary	Sweden	-30.96%	1.01%	-29 bps

*Stock return represents return of the company's stock(s) for the period held by the Fund.

Note: Performance attribution is calculated using Bloomberg Portfolio Risk & Analytics and is based on daily holdings provided by the Fund's custodian during the third quarter of 2022. 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.

Top Absolute Contributors & Detractors: Third Quarter 2022

Top Contributors: Domini Sustainable Solutions

Enphase Energy, Inc.

- The stock returned **42.1%** for the Fund over the quarter.
- Enphase Energy is an energy technology company and leading supplier of solar microinverters and solutions for solar energy generation, storage, and management.
- Shares of Enphase Energy surged after the company reported that European sales grew 69% in the second quarter, as Russia's war in Ukraine has led to soaring energy prices across Europe, which is driving strong demand for residential solar and batteries. Enphase projects European sales to grow another 40% in the third quarter.
- Renewable energy stocks received a major boost from the passage of the Inflation Reduction Act, a landmark U.S. tax, climate and healthcare bill that includes approximately \$369 billion for spending on energy and climate change. Enphase and other solar stocks are seen as key beneficiaries of this legislation.

Tesla, Inc.

- The stock returned **18.2%** for the Fund over the quarter.
- Tesla is a leading electric vehicle manufacturer and energy services company.
- Tesla shares rose after the company reported second-quarter earnings that beat Wall Street estimates. Despite persistent supply-chain challenges and difficulties securing parts and materials, demand remains strong. Tesla maintained its forecast to increase vehicle deliveries by 50% annually.

- During the quarter, the company completed an expansion at its factory in Shanghai, where it plans to double annual vehicle output.
- Tesla is forecasting a sharp increase in production of its Model Y and Model 3 electric vehicles in the fourth quarter and expects to build on that growth in 2023.

SunOpta Inc.

- The stock returned **18.8%** for the Fund over the quarter.
- SunOpta is a Canadian company that sources, processes, and packages natural and organic food products.
- SunOpta shares rose after the company reported better-than-expected results for the second quarter and raised its 2022 revenue guidance. Second-quarter revenue growth was driven by a 31% year-over-year increase in sales from its Plant-Based Foods and Beverages segment.
- Following multi-year efforts to optimize its product portfolio, streamline operations, and expand capacity, SunOpta reports that it is seeing "significant and sustainable momentum." Both pricing and productivity initiatives came together this quarter to help mitigate inflationary pressures.

Note: Performance attribution is calculated using Bloomberg Portfolio Risk & Analytics and is based on daily holdings provided by the Fund's custodian during the third quarter of 2022. 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.

Top Absolute Contributors & Detractors: Third Quarter 2022

Top Detractors: Domini Sustainable Solutions Fund

GSK plc

- The stock declined **33.8%** for the Fund over the quarter.
- GSK (FKA GlaxoSmithKline) is a global pharmaceutical company based in the United Kingdom and focused on the development of vaccines and medicines for prevention and treatment of disease.
- Shares of GSK fell due to rising litigation concerns around heartburn drug Zantac, a generic antacid that was recalled in 2019 due to concerns that it could be linked to the development of cancer in patients. GSK and other manufacturers of Zantac have since been the target of numerous personal-injury lawsuits and are accused of failing to properly warn users about health risks. While these allegations are not new, recent analyst publications highlighting litigation risks related to several upcoming cases ignited investor concerns.
- Prior to this, GSK had raised its profit forecast for the year, citing recent strong demand for vaccines and prescription medicines, but it warned that growth could slow in the second half of the year.
- During the quarter, GSK also completed a spin-off of its consumer-health business, Haleon, as part of efforts to slim down and boost shareholder value.

Zoom Video Communications, Inc.

- The stock declined **31.8%** for the Fund over the quarter.
- Zoom Video Communications is a communications technology company that provides a cloud-based platform for video and audio conferencing.
- Zoom shares fell sharply after the company reported its slowest year-over-year revenue growth on record

for the second quarter and cut its annual revenue forecast below estimates, which it attributes to a combination of slowing demand and headwinds caused by the stronger U.S. dollar.

- While sales from consumers and small businesses is declining more rapidly than anticipated, Zoom continues to focus on shifting revenues to larger enterprise customers by expanding its product platform, and sales from these customers are expected to grow by more than 20% this year.

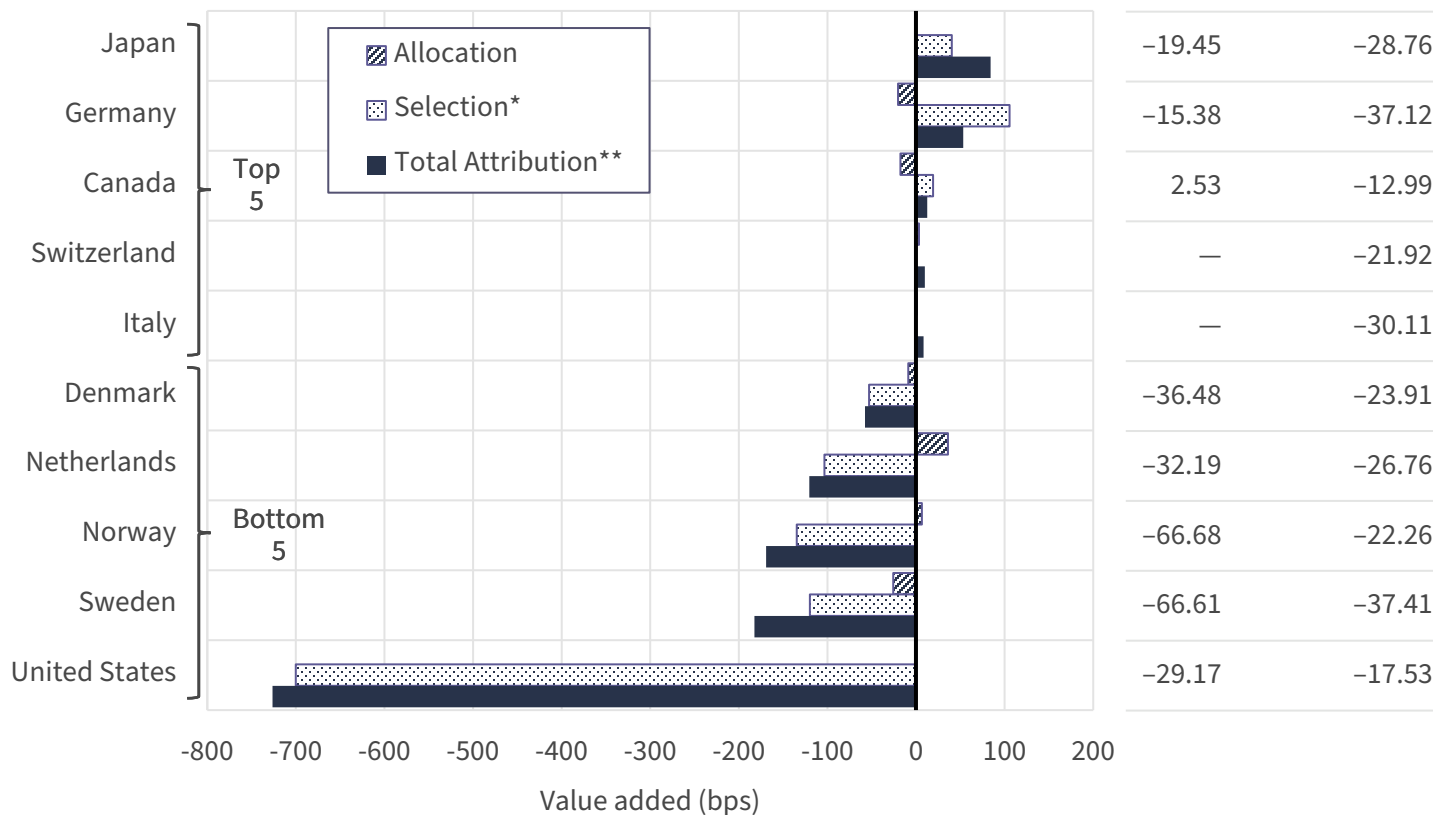
Seagen, Inc.

- The stock declined **22.7%** for the Fund over the quarter.
- Seagen is a Seattle-based biotechnology company developing antibody-based drug therapies to treat certain types of lymphoma and other cancers.
- Shares of Seagen declined following reports that talks had stalled on a potential acquisition by Merck & Co, with the two parties reportedly failing to agree on a price, although the reports indicate talks could resume. Merck previously invested in Seagen in 2020 as part of an agreement deal worth up to \$4.5 billion.
- During the quarter, Seagen lost an arbitration case to Daiichi Sankyo related to use of Seagen's antibody-drug conjugate (ADC) technology.
- Seagen had previously beat revenue estimates for the second quarter and raised its full-year forecast.

Note: Performance attribution is calculated using Bloomberg Portfolio Risk & Analytics and is based on daily holdings provided by the Fund's custodian during the third quarter of 2022. 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.

Country Attribution: Trailing 12 Months Ended Sep. 30, 2022

Domini Sustainable Solutions Fund vs MSCI World IMI (net)



Note: This chart displays only the top five and bottom five countries (based on each security's primary country of risk) that contributed to the Fund's results relative to the MSCI World IMI (net) during the period. It does not display all the countries to which the Fund and the Index had exposures.

* Selection includes both security selection and allocation/selection interaction effects.

** Total Attribution also includes currency effect, which is not displayed separately on the chart. Overall, currency effect detracted approximately 78 basis points from the Fund's relative results for the period.

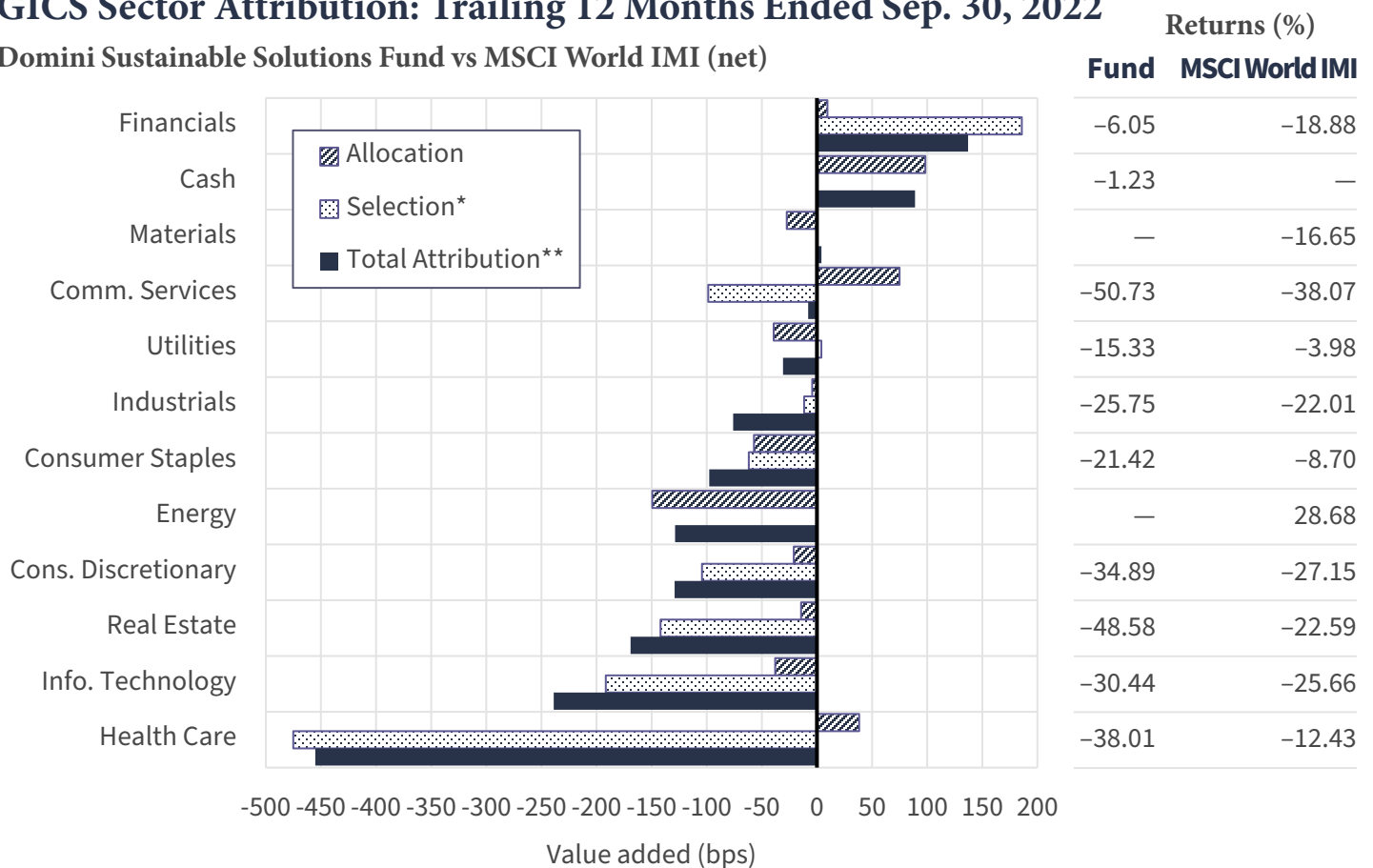
Trailing 12 Months Country Attribution: Security selection was the primary driver of the Fund's underperformance for the period, detracting approximately 984 basis points from relative results overall. This was primarily attributable to weak selection in the United States. In Europe, positive selection in Germany was more than offset by weaker selection in Norway, Sweden, and the Netherlands.

Country allocation detracted approximately 41 basis points for the period overall.

Note: Performance attribution is calculated using Bloomberg Portfolio Risk & Analytics and is based on daily holdings provided by the Fund's custodian during the trailing 12 months ended September 30, 2022. 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.

GICS Sector Attribution: Trailing 12 Months Ended Sep. 30, 2022

Domini Sustainable Solutions Fund vs MSCI World IMI (net)



* Selection includes both security selection and allocation/selection interaction effects.

** Total Attribution also includes currency effect, which is not displayed separately on the chart. Overall, currency effect detracted approximately 78 basis points from the Fund's relative results for the period.

Trailing 12 Months Sector Attribution: Security selection was the primary driver of the Fund's underperformance for the period, detracting approximately 895 basis points from relative results overall. Selection was weakest in the Health Care sector. Selection was also weak in Information Technology, Real Estate, Consumer Discretionary, and Communication Services, more than offsetting positive selection in Financials.

Sector allocation detracted approximately 228 basis points from relative results (excluding cash). This was largely attributable to the Fund's lack of exposure to Energy, which was by far the strongest performing sector for the benchmark over the period. The Fund does not invest in the GICS Energy sector due to Domini's exclusion of fossil fuels.

During the period, the Fund maintained a strategic overweight allocation to cash, which contributed approximately 89 basis points to relative results.

Note: Performance attribution is calculated using Bloomberg Portfolio Risk & Analytics and is based on daily holdings provided by the Fund's custodian during the trailing 12 months ended September 30, 2022. 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.

Top Absolute Contributors & Detractors: Trailing 12 Months Ended Sep. 30, 2022

Contributors: Domini Sustainable Solutions Fund

Company	GICS Sector	Country of Risk	Stock Return*	Avg. Weight	Contribution to Return
Enphase Energy, Inc.	Information Technology	United States	+85.02%	4.88%	+231 bps
Amalgamated Financial Corp.	Financials	United States	+45.04%	1.38%	+44 bps
Palo Alto Networks, Inc.	Information Technology	United States	+2.58%	4.88%	+13 bps
Wolters Kluwer N.V.	Industrials	Netherlands	+2.94%	0.50%	+5 bps
SunOpta Inc.	Consumer Staples	Canada	+2.59%	1.38%	+3 bps

Top 10 Detractors: Domini Sustainable Solutions Fund

Company	GICS Sector	Country of Risk	Stock Return*	Avg. Weight	Contribution to Return
Zoom Video Communications	Information Technology	United States	-71.86%	2.10%	-239 bps
Teladoc Health, Inc.	Health Care	United States	-74.18%	1.21%	-176 bps
DocuSign, Inc.	Information Technology	United States	-62.58%	1.12%	-164 bps
ASML Holding N.V.	Information Technology	Netherlands	-43.60%	3.50%	-161 bps
Chegg, Inc.	Consumer Discretionary	United States	-72.66%	0.84%	-151 bps
SBB i Norden AB	Real Estate	Sweden	-48.33%	2.04%	-145 bps
The New York Times Company	Communication Services	United States	-41.19%	2.92%	-124 bps
Dexcom, Inc.	Health Care	United States	-41.09%	2.77%	-121 bps
Cerence Inc.	Information Technology	United States	-68.31%	0.63%	-112 bps
GSK plc	Health Care	United States	-32.93%	1.98%	-101 bps

*Stock return represents return of the company's stock(s) for the period held by the Fund.

Note: Performance attribution is calculated using Bloomberg Portfolio Risk & Analytics and is based on daily holdings provided by the Fund's custodian during the trailing 12 months ended September 30, 2022. 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.

Domini Funds: Available Share Classes

Domini Impact Equity Fund

Share Class	Ticker	CUSIP	Annual Expense Ratio*	Front-End Sales Charge	Minimum Initial Investment
Institutional	DIEQX	257132852	0.74% (Gross/Net)	No load	\$500,000
Class Y	DSFRX	257132308	Gross: 1.05% / Net: 0.80%	No load	None
Investor	DSEFX	257132100	1.09% (Gross/Net)	No load	\$2,500 (\$1,500 for IRAs)
Class A	DSEPX	257132860	Gross: 1.31% / Net: 1.09%	4.75%	\$2,500 (\$1,500 for IRAs)

*The Domini Impact Equity Fund's Adviser has contractually agreed to waive certain fees and/or reimburse certain ordinary operating expenses in order to limit Institutional, Class Y, Investor, and Class A share expenses to 0.74%, 0.80%, 1.09%, and 1.09%, respectively. These expense limitations are in effect through November 30, 2022. There can be no assurance 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.

Domini International Opportunities Fund

Share Class	Ticker	CUSIP	Annual Expense Ratio*	Front-End Sales Charge	Minimum Initial Investment
Institutional	LEADX	257132746	Gross: 2.00% / Net: 1.15%	No load	\$500,000
Investor	RISEX	257132753	Gross: 4.88% / Net: 1.40%	No load	\$2,500 (\$1,500 for IRAs)

*The Domini International Opportunities Fund's Adviser has contractually agreed to waive certain fees and/or reimburse certain ordinary operating expenses in order to limit Institutional and Investor share expenses to 1.15% and 1.40%, respectively. These expense limitations are in effect through November 30, 2022. There can be no assurance 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.

Domini Sustainable Solutions Fund

Share Class	Ticker	CUSIP	Annual Expense Ratio*	Front-End Sales Charge	Minimum Initial Investment
Institutional	LIFEX	257132779	Gross: 1.43% / Net: 1.15%	No load	\$500,000
Investor	CAREX	257132761	Gross: 2.12% / Net: 1.40%	No load	\$2,500 (\$1,500 for IRAs)

*The Domini Sustainable Solutions Fund's Adviser has contractually agreed to waive certain fees and/or reimburse certain ordinary operating expenses in order to limit Institutional and Investor share expenses to 1.15% and 1.40%, respectively. These expense limitations are in effect through November 30, 2022. There can be no assurance 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 Funds' 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 Funds' 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 Funds' 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.

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. 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 each Fund's net asset values and assumes all dividends and capital gains were reinvested.

An investment in the Funds 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 Domini Impact Equity Fund is subject to certain risks including impact investing, portfolio management, information, market, recent events, and mid- to large-cap companies risks. The Domini International Opportunities Fund is subject to certain risks including foreign investing, geographic focus, country, currency, impact investing, and portfolio management risks. The Domini Sustainable Solutions Fund is subject to certain risks including sustainable investing, portfolio management, information, market, recent events, mid- to large-cap companies and small-cap companies risks. 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 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.

The composition of each 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 social, environmental and governance standards applied to the Domini Funds may be changed or modified at any time without notice.

Performance attribution included herein is calculated using Bloomberg Portfolio Risk & Analytics and is based on daily holdings provided by the Funds' custodian. 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.

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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