

## Domini Impact International Equity Fund: Third Quarter 2022 Performance Review

Institutional shares: DOMOX | Class Y shares: DOMYX | Investor shares: DOMIX | Class A shares: DOMAX

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

**Investment Strategy:** The Fund invests primarily in stocks of mid- to large-capitalization companies in Europe, the Asia-Pacific region, and throughout the rest of the world. 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 creates an approved list of companies based on its environmental, social and governance (ESG) analysis, and Wellington constructs and manages a portfolio of Domini-approved companies using a quantitative stock-selection process.

**Third Quarter 2022 Results:** The Domini Impact International Equity Fund's Investor shares (DOMIX) returned -9.21% for the quarter, outperforming the MSCI EAFE Index (net) return of -9.36% and the Domini International Optimized Custom Benchmark (OCB) return of -10.23%.

**Trailing 12 Months Results:** The Domini Impact International Equity Fund's Investor shares (DOMIX) returned -28.91% for the trailing 12 months ended September 30, 2022, underperforming the MSCI EAFE Index (net) return of -25.13% and the Domini International Optimized Custom Benchmark (OCB) return of -27.82%.

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

	3 Months <sup>1</sup>	Year to Date <sup>1</sup>	1 Year	3 Years	5 Years	10 Years
DOMOX <sup>2</sup>	-9.18	-31.33	-28.59	-4.45	-3.83	3.09
DOMYX <sup>3</sup>	-9.18	-31.42	-28.71	-4.52	-4.21	3.09
DOMIX	-9.21	-31.50	-28.91	-4.83	-4.21	3.09
DOMAX (without load) <sup>4</sup>	-9.29	-31.52	-28.89	-4.83	-4.25	3.06
DOMAX (with max. load) <sup>4</sup>	-13.60	-34.77	-32.27	-6.36	-5.18	2.56
MSCI EAFE (net) <sup>5</sup>	-9.36	-27.09	-25.13	-1.83	-0.84	3.67
International OCB <sup>6</sup>	-10.23	-29.80	-27.82	-1.77	-0.61	4.51

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

2. Institutional shares (DOMOX) were not offered prior to 11/30/12. All performance information for time periods beginning prior to 11/30/12 is the performance of the Investor shares (DOMIX). This performance has not been adjusted to reflect the lower expenses of DOMOX.

3. Class Y shares (DOMYX) were not offered prior to 7/23/18. All performance information for time periods beginning prior to 7/23/18 is the performance of the Investor shares (DOMIX). This performance has not been adjusted to reflect the lower expenses of DOMYX.

4. Performance "with load" for DOMAX 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 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.

6. The Domini International Optimized Custom Benchmark (International OCB) is maintained by Wellington Management. It represents MSCI EAFE constituents that have been approved as eligible for investment by Domini and then optimized to the MSCI EAFE by Wellington using a proprietary quantitative risk model. International OCB returns are provided by Wellington, as calculated by its proprietary portfolio management system. Investors cannot invest directly in the International OCB.

**Past performance is no guarantee of future results.** The Domini Impact International Equity Fund is subject to certain risks including foreign investing, emerging markets, geographic focus, country, currency, impact investing, and portfolio management 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 for performance information current to the most recent month-end, visit [www.domini.com](http://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 International Equity 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.

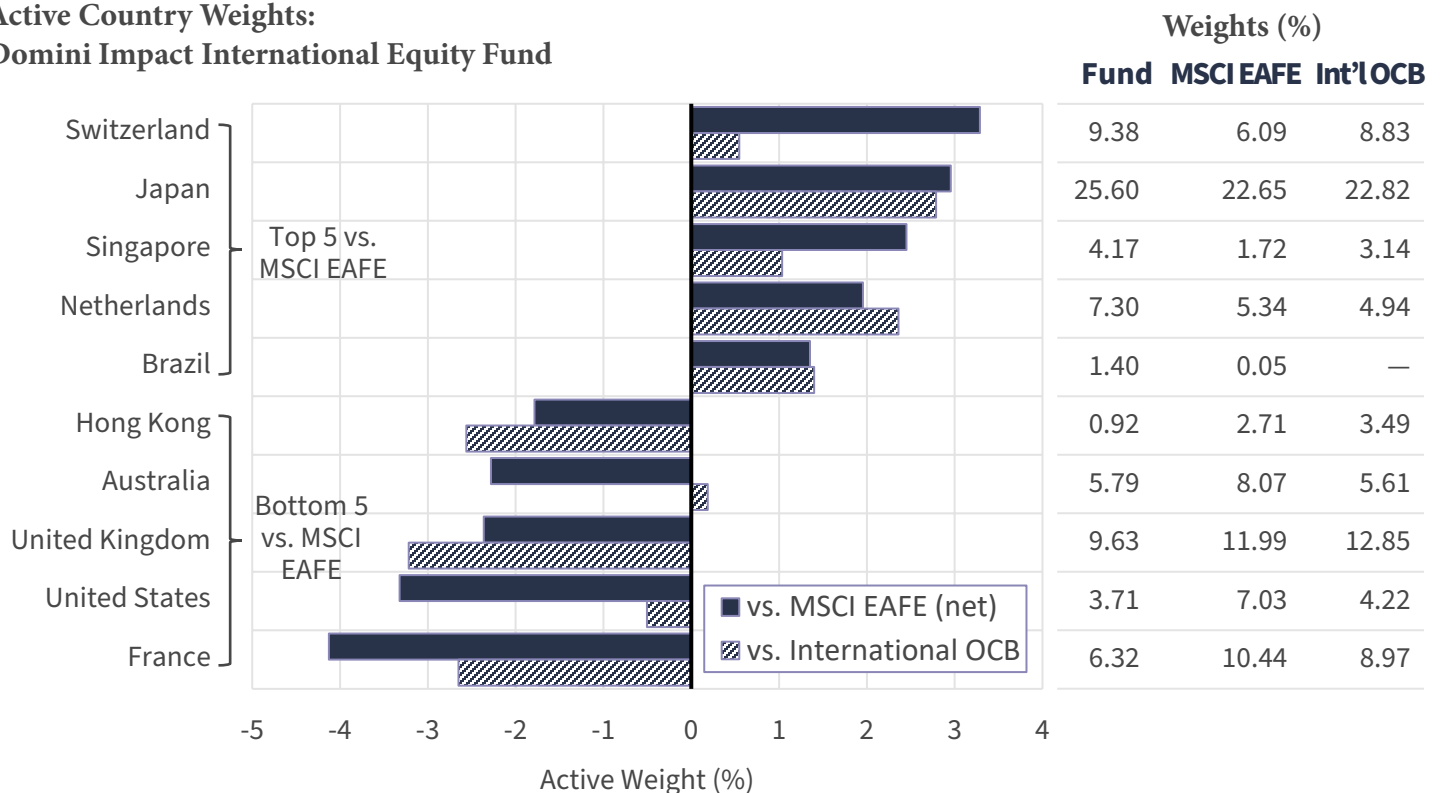
## Portfolio Positioning as of September 30, 2022

### Top Ten Positions by Issuer: Domini Impact International Equity Fund

Company	GICS Sector	Country	Fund Weight	MSCI EAFE Weight	Active Weight vs. EAFE	Int'l OCB Weight	Active Weight vs. OCB
Novartis AG	Health Care	Switzerland	4.35%	1.36%	2.99%	2.64%	1.70%
ASML Holding N.V.	Info. Technology	Netherlands	2.97%	1.41%	1.56%	1.61%	1.36%
Merck KGaA	Health Care	Germany	2.32%	0.17%	2.14%	0.38%	1.93%
Ferguson plc	Industrials	U.S.	2.27%	0.18%	2.09%	0.47%	1.80%
DBS Group Holdings Ltd	Financials	Singapore	2.25%	0.34%	1.91%	0.81%	1.44%
BNP Paribas S.A.	Financials	France	2.23%	0.39%	1.84%	0.89%	1.34%
Nintendo Co., Ltd.	Comm. Services	Japan	2.17%	0.37%	1.80%	0.43%	1.74%
Vodafone Group plc	Comm. Services	U.K.	2.14%	0.25%	1.90%	0.69%	1.45%
Mitsubishi Estate Co.	Real Estate	Japan	1.93%	0.13%	1.81%	0.31%	1.62%
Kao Corporation	Consumer Staples	Japan	1.82%	0.16%	1.66%	0.55%	1.27%
<b>Top Ten Total</b>			<b>24.45%</b>				

### Active Country Weights:

#### Domini Impact International Equity Fund

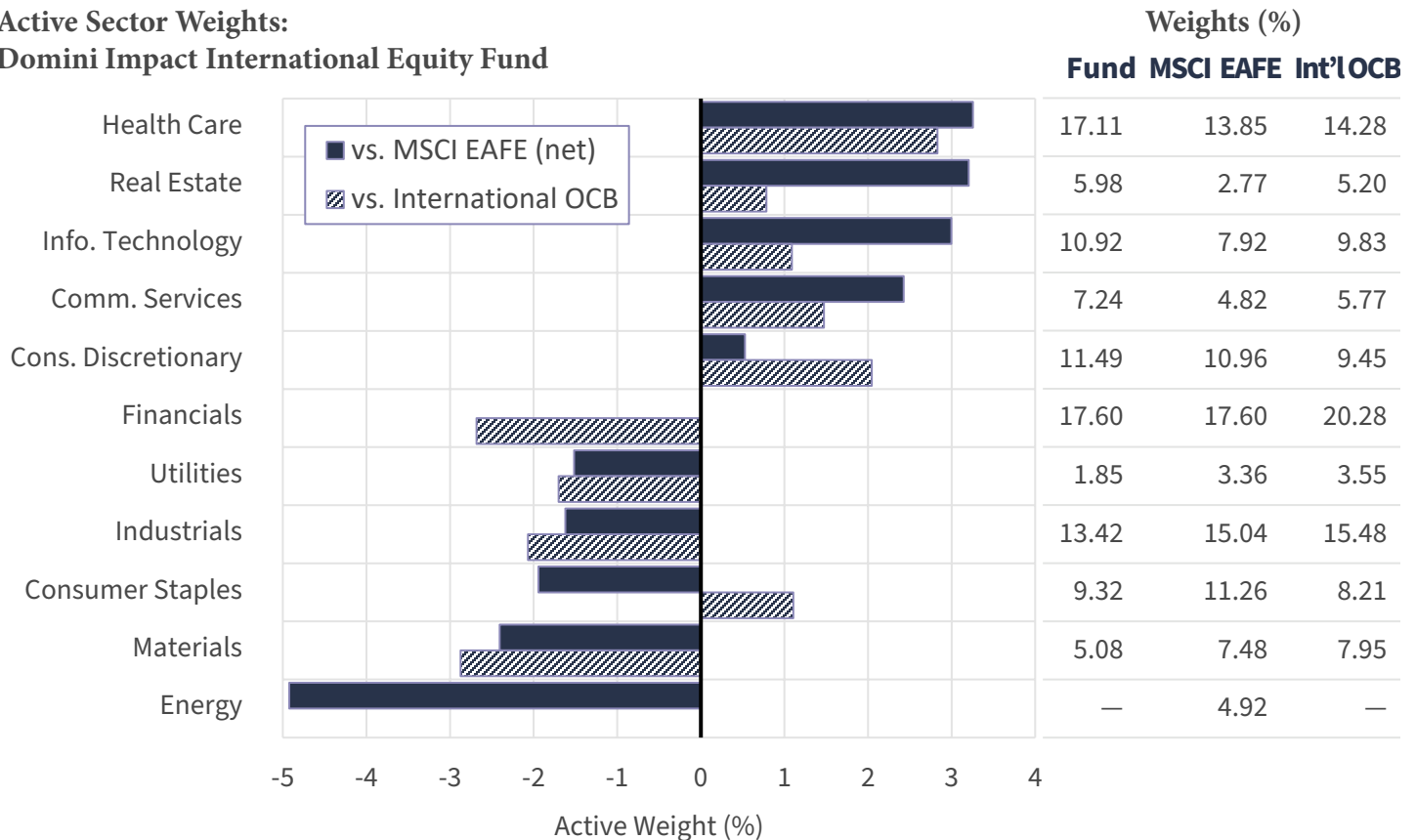


Note: The chart displays only the countries (based on each security's primary country of risk) with the top five and bottom five active weights for the Fund relative to the MSCI EAFE. It does not display all the countries to which the Fund, MSCI EAFE, and the International OCB had exposure. All portfolio 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. International OCB holdings are provided by Wellington Management Company, as calculated by its proprietary portfolio management system. Numbers may not sum to totals due to rounding.

## Portfolio Positioning as of September 30, 2022

### Active Sector Weights:

#### Domini Impact International Equity Fund



### Portfolio Characteristics & Risk Statistics\*

	Fund	MSCI EAFE	Int'l OCB
Number of Holdings	204	799	470
Weighted-Average Market Capitalization (\$M)	35,579	67,343	46,375
Median Market Capitalization (\$M)	7,614	10,428	9,234
Price/Book Ratio	1.3x	1.4x	1.4x
Price/Earnings Ratio (Trailing 12 Months)	10.2x	11.6x	13.2x
Price/Earnings Ratio (Forward 12 Months Projected)	11.3x	10.9x	12.7x
Historical EPS Growth (Trailing 5 Years)	13.3%	11.4%	6.6%
Estimated EPS Growth (3-5 Years Projected)	8.4%	10.6%	10.8%
Return on Equity (Trailing 12 Months)	12.3%	12.5%	10.9%
Return on Equity (Forward 12 Months Projected)	19.9%	18.8%	17.0%
Tracking Error (1 Year Projected vs MSCI EAFE)	2.8%	—	—
Tracking Error (1 Year Projected vs Int'l OCB)	2.5%	—	—
Beta (Ex-Ante) (1 Year Projected vs MSCI EAFE)	1.02	—	—
Beta (Ex-Ante) (1 Year Projected vs Int'l OCB)	1.01	—	—

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.

\*Source: Bloomberg Portfolio Risk & Analytics

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. International OCB holdings are provided by Wellington Management, as calculated by its proprietary portfolio management system. Numbers may not sum to totals due to rounding.

## Wellington Management Company's Portfolio Manager Perspective

### Third Quarter 2022 Broad Market Review

Global equities fell in the third quarter. Risk-off sentiment was driven by high inflation, rising interest rates, geopolitical turmoil, and growing signs of a global economic slowdown. The U.S. Federal Reserve (Fed) hiked its target interest rate by 150 basis points over the quarter in an effort to rein in decades-high inflation. Fed officials stated that the central bank would continue raising interest rates until it was confident that inflation was under control, acknowledging the unfavorable impacts the policy will have. Eurozone inflation increased 10% year-over-year in September on the back of soaring energy prices. European energy ministers responded to the continent's energy crisis with a €140 billion plan to aid consumers and businesses, including revenue caps and clawbacks on energy profits. European gas prices continued to skyrocket as a result of the war in Ukraine; tensions with Russia were further exacerbated by damage to the Nord Stream pipeline, which NATO attributed to an act of sabotage. The European Central Bank (ECB) ended its negative interest-rate policy, raising rates by 125 basis points over the quarter. In sharp contrast, the Bank of Japan (BOJ) maintained its highly accommodative yield-curve control policy, prompting Japan intervene to support the yen for the first time in 24 years. The People's Bank of China (PBOC) cut interest rates in an attempt to revive the country's sputtering economy. China's strict COVID-19 containment policies and property market disarray weakened consumer, producer, and investment activity.

### Third Quarter 2022 Performance Commentary

The Domini Impact International Equity Fund outperformed the MSCI EAFE Index (net) and the International Optimized Custom Benchmark (OCB) for the quarter.

Relative to the OCB, the largest drivers of outperformance were style, country, and stock-specific factors, while negative effects from statistical factors moderately offset this outperformance. The Quantitative Equity (QE Model) was flat for the quarter. Within style, the largest contributors came from the beta factor, where the portfolio was underweight beta within Japan and overweight beta in developed Asia ex-Japan. Residual volatility also contributed, helped by an overweight to residual volatility within both Japan and

developed Asia ex-Japan. From a country perspective, an underweight to Hong Kong, and non-benchmark exposures to Brazil and India all contributed positively. Importantly, these style and country effects are a natural result of our systematic process but are not expected to be a significant driver of relative returns over the long-term.

Within the QE Model, positive effects from momentum factors and from the non-linear residual model were partially offset by negative value and quality effects for the quarter. This represents a pullback in the value factor in response to a very volatile market driven by exogenous events, but also within the context of a stronger period of value outperformance that we believe has room to go. Stock-specific effects, which represent the impact that cannot be explained by our QE model or by traditional factors, contributed positively during the quarter. This helped to reverse some of the negative impact that stock-specific effects had earlier this year, and over the long term we would expect this to have a minimal impact on the portfolio's relative performance.

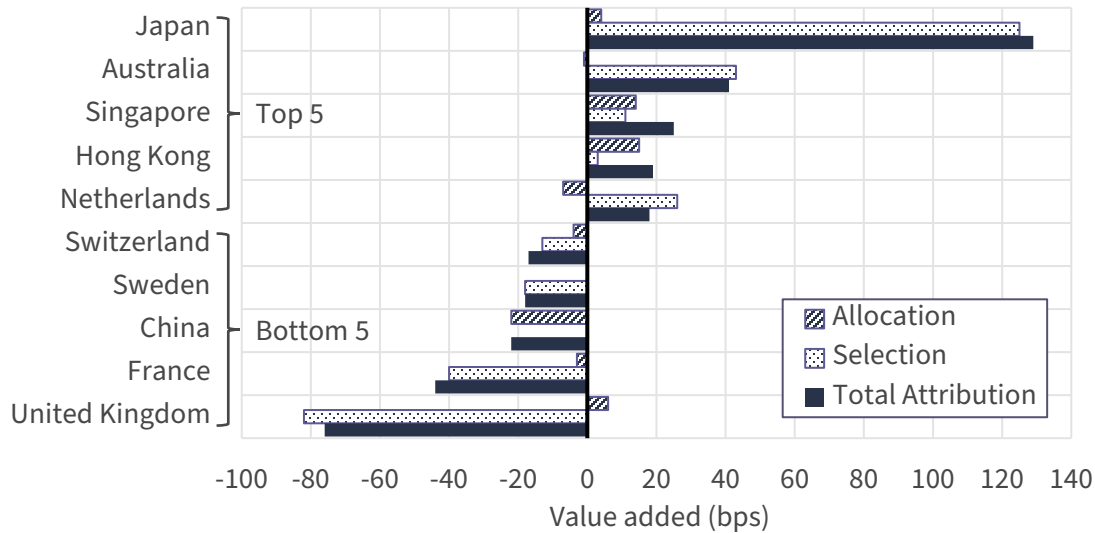
Relative to the MSCI EAFE Index (net), stock-specific impacts, country, and region were the largest positive contributors. The QE model was a detractor against the Index, driven by negative effects from both value and quality. The fair value theme, which is estimated through a discounted-cash-flow methodology, was the biggest relative detractor during the quarter. Industry was also a detractor during the quarter, driven by a 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), as well as by an overweight to European Food & Staples Retailing and European Telecommunication Services.

In the third quarter, we saw outperformance from our QE Model within the MSCI EAFE universe. Strong performance of momentum and quality factors more than offset negative effects of value factors. All time horizons within the momentum composite (i.e., short-, medium-, and long-term momentum) contributed positively during the three-month period. Within quality, earnings quality and financial strength were the largest positive contributors. Within the value theme, cyclical value, fair value, and traditional value all had a negative impact during the period.

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.

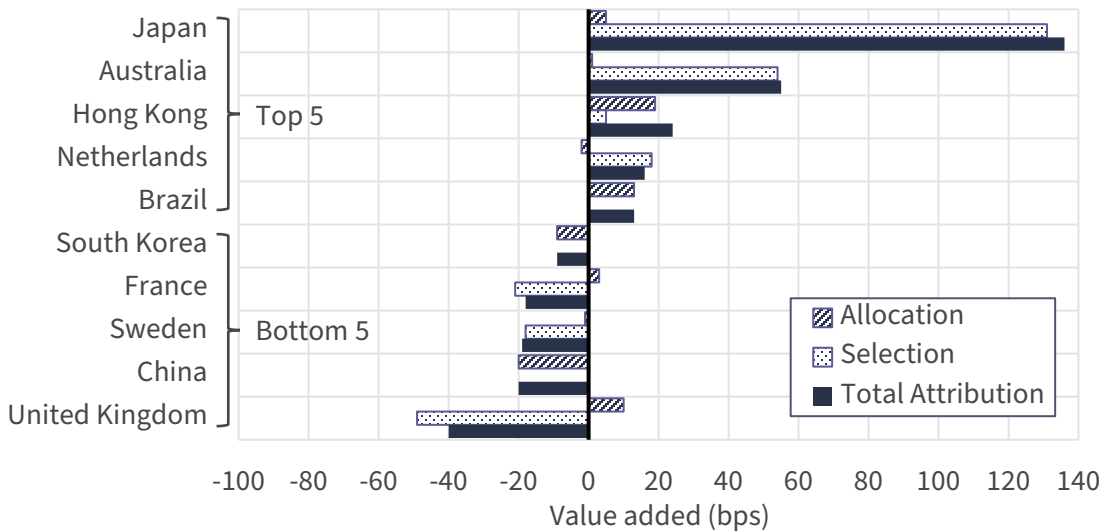
## Country Attribution: Third Quarter 2022

### Domini Impact International Equity Fund vs MSCI EAFE Index (net)



Returns (%)	
Fund	MSCI EAFE
-2.14	-7.52
0.08	-6.76
2.00	-1.45
-14.91	-16.97
-7.12	-10.74
-9.46	-7.48
-17.64	-9.00
-25.10	—
-14.41	-8.93
-17.54	-11.01

### Domini Impact International Equity Fund vs International OCB



Returns (%)	
Fund	Int'l OCB
-2.14	-7.83
0.08	-8.40
-14.91	-17.87
-7.12	-9.63
1.29	—
-27.70	—
-14.41	-11.42
-17.64	-9.52
-25.10	—
-17.54	-13.48

Note: These charts display only the top five and bottom five countries (based on each security's country of domicile) that contributed to the Fund's results relative to the MSCI EAFE Index and the International OCB, respectively. They do not display all the countries to which the Fund, the MSCI EAFE Index, and the International OCB Index had exposure.

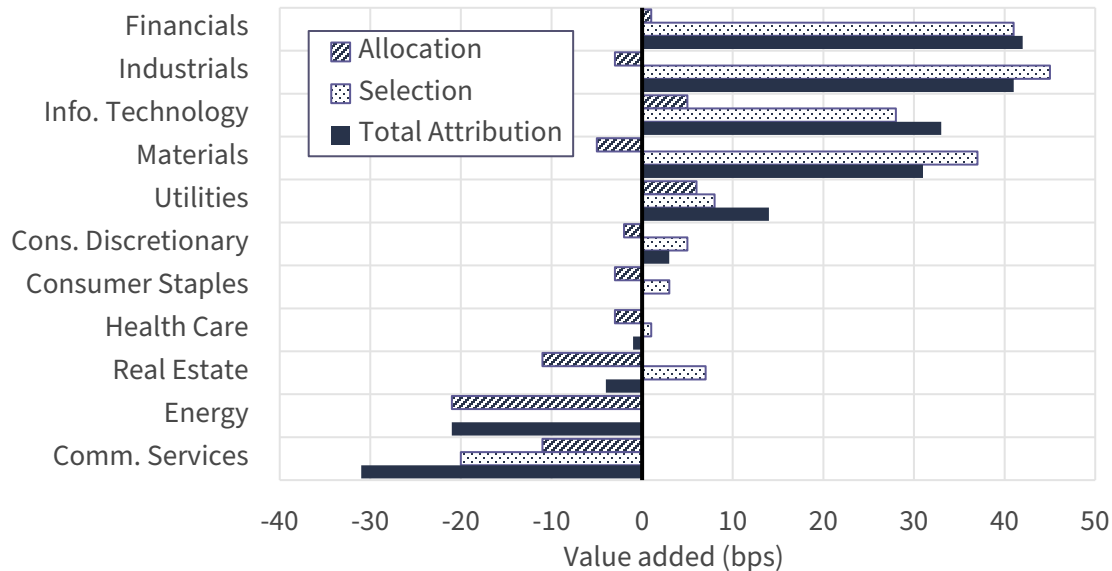
**Third Quarter 2022 Country Attribution:** From a regional perspective, performance relative to the International OCB was driven by strong security selection within Japan and developed Asia ex-Japan; this was partially offset by negative selection effects within Europe, predominantly within the United Kingdom and France.

Regional allocation impacts were minor, with a positive impact from an underweight to Europe that was offset by an overweight to Japan.

Note: Performance attribution is provided by Wellington Management, as calculated using its proprietary portfolio management system. Fund performance does not include the Domini-directed sub-portfolio. 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.

## Sector Attribution: Third Quarter 2022

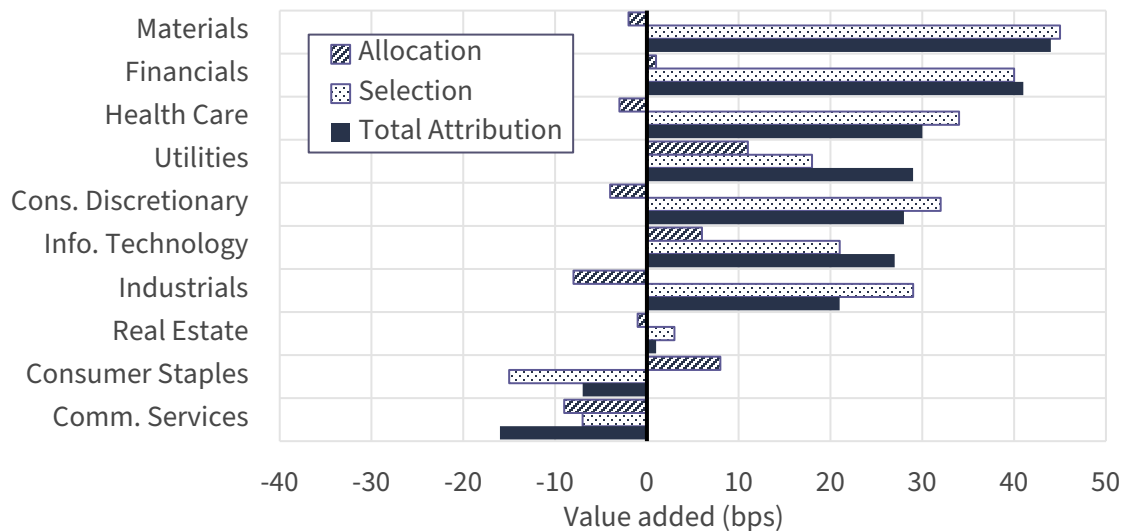
### Domini Impact International Equity Fund vs MSCI EAFE Index (net)



### Returns (%)

Fund	MSCI EAFE
-7.16	-9.53
-4.75	-8.24
-5.69	-8.23
-3.63	-8.81
-9.92	-13.20
-8.83	-9.75
-6.53	-7.06
-10.72	-10.63
-11.85	-12.96
—	-4.88
-16.00	-13.63

### Domini Impact International Equity Fund vs International OCB



### Returns (%)

Fund	Int'l OCB
-3.63	-10.70
-7.16	-9.55
-10.72	-12.63
-9.92	-17.00
-8.83	-12.06
-5.69	-7.64
-4.75	-7.05
-11.85	-12.20
-6.53	-5.18
-16.00	-14.98

**Third Quarter 2022 Sector Attribution:** From a sector perspective, performance relative to the International OCB was driven primarily by positive stock selection. Outperformance within the Materials, Financials, and Health Care sectors more than offset negative selection impacts within Consumer Staples and Communication Services.

Sector allocation impacts were muted, with a positive impact from being underweight Utilities that was offset by a slight overweight to Communication Services. The Fund's lack of exposure to Energy was also a significant detractor relative to the MSCI EAFE Index (net). The Fund does not invest in the GICS Energy sector due to Domini's exclusion of fossil fuels.

Note: Performance attribution is provided by Wellington Management, as calculated using its proprietary portfolio management system. Fund performance does not include the Domini-directed sub-portfolio. 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 International Equity Fund vs MSCI EAFE Index (net)

Company	GICS Sector	Country of Domicile	Stock Return*	Avg. Weight Difference	Relative Impact
DBS Group Holdings Ltd.	Financials	Singapore	+10.27%	+1.74%	+32 bps
IGO Limited	Materials	Australia	+29.61%	+0.76%	+26 bps
WiseTech Global Limited	Information Technology	Australia	+28.59%	+0.76%	+20 bps
Trend Micro Inc.	Information Technology	Japan	+10.64%	+1.23%	+20 bps
Kao Corporation	Consumer Staples	Japan	+1.12%	+2.01%	+20 bps
KOSÉ Corporation	Consumer Staples	Japan	+13.33%	+0.81%	+19 bps
Hoya Corporation	Health Care	Japan	+13.18%	+0.83%	+16 bps
Koninklijke Ahold Delhaize	Consumer Staples	Netherlands	+0.17%	+1.55%	+15 bps
ZOZO, Inc.	Consumer Discretionary	Japan	+12.12%	+0.69%	+15 bps
Merck KGaA	Health Care	Germany	-2.93%	+2.06%	+13 bps

### Top 10 Detractors: Domini Impact International Equity Fund vs MSCI EAFE Index (net)

Company	GICS Sector	Country of Domicile	Stock Return*	Avg. Weight Difference	Relative Impact
Vodafone Group plc	Communication Services	United Kingdom	-26.65%	+1.84%	-36 bps
Carrefour S.A.	Consumer Staples	France	-21.20%	+1.54%	-21 bps
SEGRO plc	Real Estate	United Kingdom	-28.69%	+0.84%	-18 bps
GSK plc	Health Care	United Kingdom	-32.40%	+0.56%	-16 bps
Roche Holding AG <sup>1,3</sup>	Health Care	Switzerland	-1.08%	-1.79%	-15 bps
Pandora A/S	Consumer Discretionary	Denmark	-24.56%	+0.85%	-14 bps
Sanofi S.A.	Health Care	France	-23.89%	+0.68%	-12 bps
Getinge Industrier AB	Health Care	Sweden	-25.08%	+0.65%	-11 bps
SITC International Holdings	Industrials	Hong Kong	-26.46%	+0.72%	-11 bps
Sonova Holding AG	Health Care	Switzerland	-29.43%	+0.45%	-11 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. Not held by the Fund 2. Ineligible for investment due to exclusionary screen 3. Ineligible due to qualitative assessment

**Third Quarter 2022 Top Contributors & Detractors:** Top contributors relative to the MSCI EAFE Index included overweight positions in DBS, IGO, and WiseTech Global. DBS is a Singaporean bank that announced strong quarterly earnings in August and has shown an ability to benefit from higher central bank interest rates this year. IGO is an Australian mining company with exposure to a variety of metals involved in the ongoing energy transition, including copper, nickel, cobalt, and silver; higher commodity prices this year have improved cash flows for the business. WiseTech, an Australian logistics software company, has had a banner year, with several big customer wins amid global supply-chain disruptions.

Top relative detractors included overweight positions in Vodafone Group, Carrefour, and SEGRO. Vodafone is a British telecommunications company that has struggled since spinning off its tower business last year; it has announced several acquisitions while also experiencing cost inflation. French multinational retail company Carrefour has struggled due to rising food inflation, which has outpaced expectations of margin expansion. Lastly, SEGRO is a British property REIT that leases logistics and warehouse space for big-box retailers; the company has seen weaker demand this year and has faced higher development costs.

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## Top Relative Contributors & Detractors: Third Quarter 2022

### Top 10 Contributors: Domini Impact International Equity Fund vs International OCB

Company	GICS Sector	Country of Domicile	Stock Return*	Avg. Weight Difference	Relative Impact
IGO Limited	Materials	Australia	+29.61%	+0.76%	+26 bps
DBS Group Holding Ltd.	Financials	Singapore	+10.27%	+1.33%	+25 bps
Trend Micro Inc.	Information Technology	Japan	+10.64%	+1.22%	+21 bps
KOSÉ Corporation	Consumer Staples	Japan	+13.33%	+0.81%	+20 bps
WiseTech Global Limited	Information Technology	Australia	+28.59%	+0.70%	+19 bps
Kao Corporation	Consumer Staples	Japan	+1.12%	+1.65%	+17 bps
Hoya Corporation	Health Care	Japan	+13.18%	+0.83%	+17 bps
AIA Group Limited	Financials	Hong Kong	-14.79%	-1.29%	+17 bps
ZOZO, Inc.	Consumer Discretionary	Japan	+12.12%	+0.69%	+15 bps
Merck KGaA	Health Care	Denmark	-2.93%	+1.75%	+13 bps

### Top 10 Detractors: Domini Impact International Equity Fund vs International OCB

Company	GICS Sector	Country of Domicile	Stock Return*	Avg. Weight Difference	Relative Impact
Vodafone Group plc	Communication Services	United Kingdom	-26.65%	+1.34%	-26 bps
SEGRO plc	Real Estate	United Kingdom	-28.69%	+0.84%	-17 bps
Carrefour S.A.	Consumer Staples	France	-21.20%	+1.28%	-17 bps
Pandora A/S	Consumer Discretionary	Denmark	-24.56%	+0.85%	-13 bps
Unilever plc <sup>1</sup>	Consumer Staples	United Kingdom	-1.06%	-1.30%	-12 bps
Gefinge Industrier AB	Health Care	Sweden	-25.08%	+0.65%	-10 bps
Telefónica Deutschland	Communication Services	Germany	-29.11%	+0.46%	-10 bps
OCBC Bank <sup>1</sup>	Financials	Singapore	+3.05%	-0.73%	-9 bps
BYD Co., Ltd.	Consumer Discretionary	China	-37.83%	+0.25%	-9 bps
CSL Limited <sup>1</sup>	Health Care	Australia	-0.37%	-0.95%	-9 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. Not held by the Fund

**Third Quarter 2022 Top Contributors & Detractors:** Top contributors relative to the International OCB included overweight positions in IGO, DBS, and Trend Micro. IGO is an Australian mining company with exposure to a variety of metals involved in the ongoing energy transition, including copper, nickel, cobalt, and silver; higher commodity prices this year have improved cash flows for the business. DBS is a Singaporean bank, which announced strong quarterly earnings in August and has shown an ability to benefit from higher central bank interest rates this year. Trend Micro Inc is a Japanese cybersecurity company that has seen margin expansion in its business, while maintaining a strong balance sheet.

Top relative detractors included overweight positions in Vodafone Group, SEGRO, and Carrefour. Vodafone is a British telecommunications company that has struggled since spinning off its tower business last year; it has announced several acquisitions while also experiencing cost inflation. SEGRO is a British property REIT that leases logistics and warehouse space for big-box retailers; the company has seen weaker demand this year and has faced higher development costs. Lastly, French multinational retail company Carrefour has struggled due to rising food inflation, which has outpaced expectations of margin expansion.

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## Wellington Management Company's Portfolio Manager Perspective

### Trailing 12 Months Performance Commentary

The Domini Impact International Equity Fund underperformed both the International Optimized Custom Benchmark ("OCB") and the MSCI EAFE Index (net) for the trailing one-year period ended September 30, 2022.

Relative to the OCB, the Quantitative Equity (QE) Model and stock-specific impacts contributed positively, while impacts of style and industry detracted. Positive impacts within the QE model came from value, quality, and momentum factors. Specifically, our fair value factor, which uses a discounted-cash-flow style analysis at the stock level, was a significant contributor. Momentum benefited from a combination of positive impacts over both the short-term and long-term time horizons. Within quality, earnings quality contributed positively, while management quality was a net detractor. The non-linear residual model was a modest detractor over the trailing

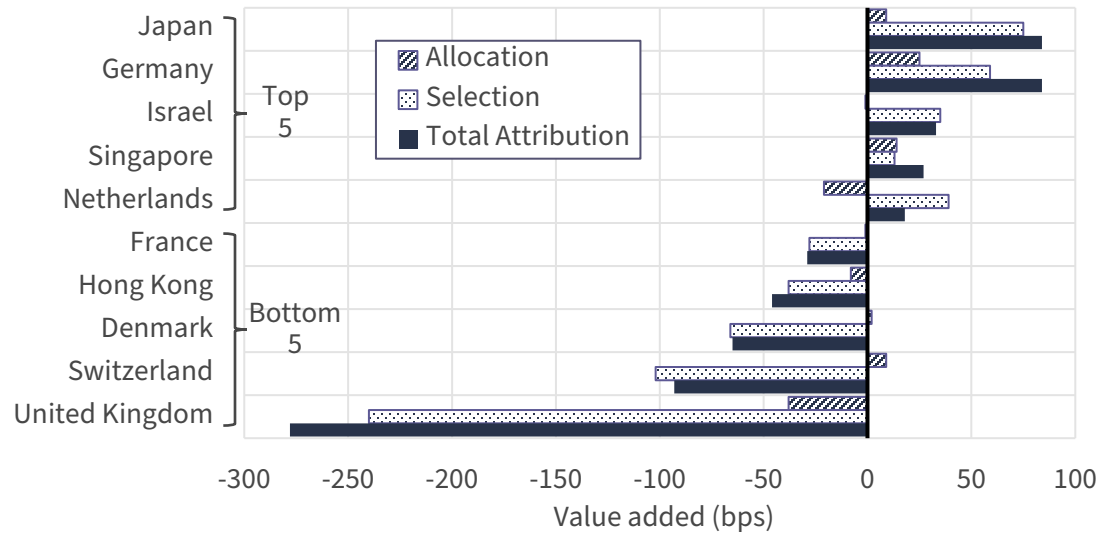
one year. Stock-specific effects, which are those not explained by our factor models or by other traditional factors, also contributed positively. We expect stock-specific impacts to be minimal over the long term, so it has been encouraging to the positive impact this year offsetting the stock-specific headwind experienced in 2021.

From a style standpoint, the biggest detractors over the period were an overweight to residual volatility and underweight to market capitalization. The high levels of volatility in the market, and the underperformance of small-cap stocks over the period were a headwind for relative performance but are not expected to be a consistent driver of returns over the long term. From an industry perspective, an overweight to European Food & Staples retailing, and underweights to European Insurance and European Utilities were all detractors during the trailing one year.

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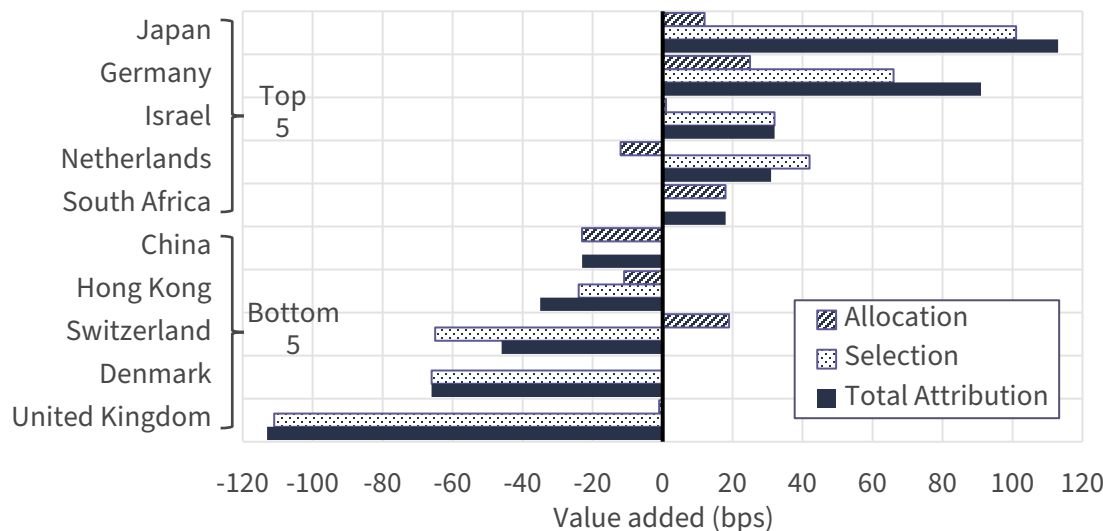
## Country Attribution: Trailing 12 Months Ended September 30, 2022

### Domini Impact International Equity Fund vs MSCI EAFE Index (net)



Returns (%)	
Fund	MSCI EAFE
-26.09	-29.00
-28.91	-36.78
19.64	-21.25
0.40	-21.61
-31.94	-37.99
-27.29	-23.58
-45.69	-22.25
-52.17	-23.12
-26.08	-15.78
-35.99	-14.34

### Domini Impact International Equity Fund vs International OCB



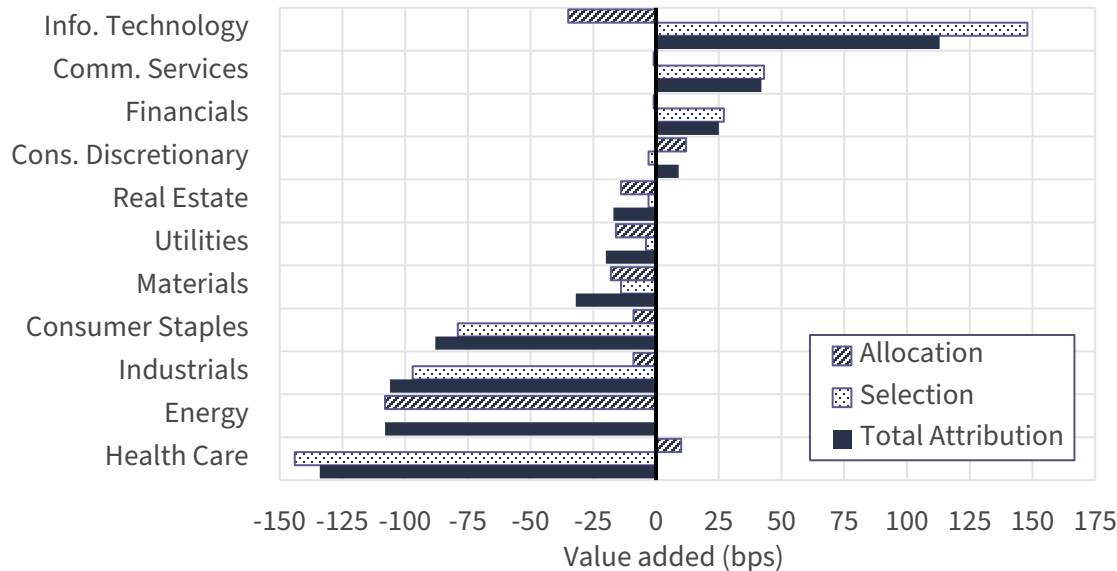
Returns (%)	
Fund	Int'l OCB
-26.09	-30.33
-28.91	-37.91
19.64	-19.05
-31.94	-38.28
-13.89	—
-40.73	—
-45.69	-27.08
-26.08	-19.57
-52.17	-23.13
-35.99	-26.24

Note: These charts display only the top five and bottom five countries that contributed to the Fund's results relative to the MSCI EAFE Index and the International OCB, respectively. They do not display all the countries to which the Fund, the MSCI EAFE Index, and the International OCB Index had exposure.

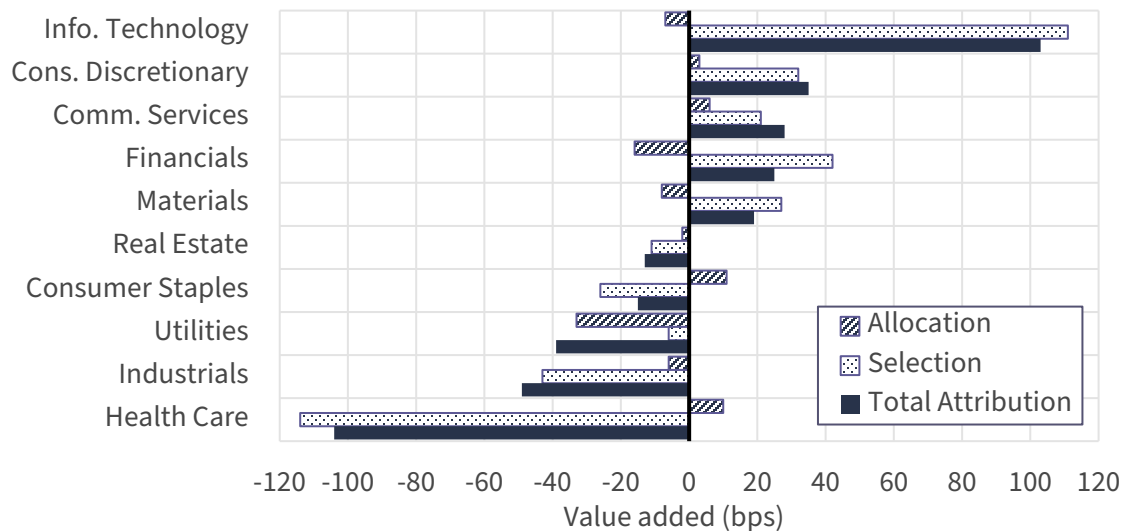
**Trailing 12 Months Country Attribution:** From a regional perspective, relative to the International OCB, the portfolio benefited from out-of-benchmark allocations to emerging markets, including South Africa and Brazil. This was partially offset by a negative impact of being overweight developed Asia ex-Japan.

Security selection was a headwind, driven by negative effects within Europe, where selection within the United Kingdom and Denmark were the largest detractors.

Note: Performance attribution is provided by Wellington Management, as calculated using its proprietary portfolio management system. Fund performance does not include the Domini-directed sub-portfolio. 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.

**Sector Attribution: Trailing 12 Months Ended September 30, 2022****Domini Impact International Equity Fund vs MSCI EAFE Index (net)****Returns (%)**

Fund	MSCI EAFE
-26.70	-38.76
-19.65	-28.33
-19.85	-21.44
-32.25	-31.92
-29.81	-29.14
-30.06	-19.89
-20.91	-19.86
-27.05	-16.98
-36.68	-31.16
—	7.10
-29.91	-19.45

**Domini Impact International Equity Fund vs International OCB****Returns (%)**

Fund	Int'l OCB
-26.70	-36.11
-32.25	-34.88
-19.65	-24.97
-19.85	-22.39
-20.91	-26.63
-29.81	-27.87
-27.05	-24.21
-30.06	-13.43
-36.68	-33.94
-29.91	-21.49

**Trailing 12 Month Sector Attribution:** At a sector level, performance relative to the International OCB was helped by stock selection, but partially offset by effects of sector allocation. Selection within Information Technology and Financials were the most additive, while negative impacts from Health Care and Consumer Staples detracted. The negative sector allocation effects were largely driven by an underweight to the Utilities sector, which has held up comparably well during this volatile market.

The Fund's lack of exposure to Energy was also a significant driver of underperformance relative to the MSCI EAFE Index (net). The Fund does not invest in the GICS Energy sector due to Domini's exclusion of fossil fuels.

Note: Performance attribution is provided by Wellington Management, as calculated using its proprietary portfolio management system. Fund performance does not include the Domini-directed sub-portfolio. 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 as of Sep. 30, 2022

### Top 10 Contributors: Domini Impact International Equity Fund vs MSCI EAFE Index (net)

Company	GICS Sector	Country	Stock Return*	Avg. Weight Difference	Relative Impact
Fortescue Metals Group Ltd.	Materials	Australia	+11.72%	+1.33%	+36 bps
Fast Retailing Co., Ltd.	Consumer Discretionary	Japan	-5.52%	+0.43%	+29 bps
Check Point Software Tech.	Information Technology	Israel	-1.08%	+0.94%	+29 bps
Novartis AG	Health Care	Switzerland	-3.08%	+1.68%	+29 bps
DBS Group Holdings Ltd.	Financials	Singapore	+8.16%	+0.85%	+24 bps
Kao Corporation	Consumer Staples	Japan	-22.18%	+1.15%	+23 bps
Sanofi S.A.	Health Care	France	+10.08%	+1.32%	+21 bps
Sea Limited <sup>1,3</sup>	Communication Services	Singapore	-82.70%	-0.17%	+21 bps
Nintendo Co., Ltd.	Communication Services	Japan	-14.09%	+1.56%	+17 bps
IGO Limited	Materials	Australia	+0.08%	+0.46%	+17 bps

### Top 10 Detractors: Domini Impact International Equity Fund vs MSCI EAFE Index (net)

Company	GICS Sector	Country	Stock Return*	Avg. Weight Difference	Relative Impact
Shell plc <sup>1,2</sup>	Energy	United Kingdom	+15.86%	-1.28%	-41 bps
Pandora A/S	Consumer Discretionary	Denmark	-59.83%	+0.94%	-41 bps
Nestlé S.A. <sup>1,3</sup>	Consumer Staples	Switzerland	-7.92%	-2.29%	-34 bps
Straumann Holding AG	Health Care	Switzerland	-36.13%	+0.54%	-32 bps
Techtronic Industries Co.	Industrials	Hong Kong	-33.79%	+0.86%	-30 bps
Roche Holding AG <sup>1,3</sup>	Health Care	Switzerland	-7.76%	-1.75%	-27 bps
Getinge Industrier AB	Health Care	Sweden	-56.38%	+0.65%	-27 bps
Ashtead Group plc	Industrials	United Kingdom	-28.99%	+0.92%	-26 bps
Novo Nordisk A/A	Health Care	Denmark	-6.10%	-1.09%	-26 bps
BHP Group Limited <sup>1,2</sup>	Materials	Australia	+13.23%	-0.88%	-24 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. Not held by the Fund 2. Ineligible for investment due to exclusionary screen 3. Ineligible due to qualitative assessment

#### Trailing 12 Months Top Contributors & Detractors:

Top contributors relative to the MSCI EAFE Index included overweight positions in Fortescue Metals, Fast Retailing, and Check Point Software. Fortescue is an Australian metals and mining company that outperformed early in the period as iron ore prices rose. Fast Retailing is an apparel company based in Japan, with several multinational brands including Uniqlo and J Brands; the company has grown earnings while also paying down debt. Check Point Software is an Israeli cybersecurity company that has been able to grow in the current market environment as businesses maintain their spending on cybersecurity.

Top stock detractors included an underweight position in Shell, an overweight position in Pandora, and an underweight position in Nestlé. Shell is a British oil and gas company that outperformed amid rising energy prices; the stock is ineligible for investment due to Domini's exclusion of fossil fuels. Pandora is a Danish jewelry manufacturer whose stock has struggled in light of weaker brand awareness and a relatively stretched balance sheet. Nestlé is a Swiss food and beverage company that is ineligible for investment due to Domini's qualitative assessment of its environmental and social impact; the company has weathered inflation by successfully passing on price increases to consumers.

Note: Performance attribution is provided by Wellington Management, as calculated using its proprietary portfolio management system. Fund performance does not include the Domini-directed sub-portfolio. 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 as of Sep. 30, 2022

### Top 10 Contributors: Domini Impact International Equity Fund vs International OCB

Company	GICS Sector	Country	Stock Return*	Avg. Weight Difference	Relative Impact
Fast Retailing Co., Ltd.	Consumer Discretionary	Japan	-5.52%	+0.39%	+30 bps
Check Point Software Tech.	Information Technology	Israel	-1.08%	+0.71%	+26 bps
Kao Corporation	Consumer Staples	Japan	-22.18%	+0.97%	+21 bps
Nintendo Co., Ltd.	Communication Services	Japan	-14.09%	+1.47%	+20 bps
Sanofi S.A.	Health Care	France	+10.08%	+0.68%	+18 bps
IGO Limited	Materials	Australia	+0.08%	+0.46%	+18 bps
Fortescue Metals Group Ltd.	Materials	Australia	+11.72%	+0.59%	+18 bps
Swiss Life Holding AG	Financials	Switzerland	-8.44%	+1.07%	+17 bps
KOSÉ Corporation	Consumer Staples	Japan	-14.29%	+0.43%	+17 bps
Trend Micro Inc.	Information Technology	Japan	+3.17%	+0.61%	+16 bps

### Top 10 Detractors: Domini Impact International Equity Fund vs International OCB

Company	GICS Sector	Country	Stock Return*	Avg. Weight Difference	Relative Impact
Pandora A/S	Consumer Discretionary	Denmark	-59.83%	+0.93%	-37 bps
Novo Nordisk A/S	Health Care	Denmark	-6.10%	-1.28%	-34 bps
GSK plc	Health Care	United Kingdom	-20.28%	-0.79%	-32 bps
Straumann Holding AG	Health Care	Switzerland	-36.13%	+0.52%	-29 bps
Gefinge Industrier AB	Health Care	Sweden	-56.38%	+0.65%	-24 bps
Techtronic Industries Co.	Industrials	Hong Kong	-33.79%	+0.71%	-23 bps
Zurich Insurance Group Ltd <sup>1</sup>	Financials	Switzerland	+2.47%	-0.85%	-21 bps
Ashtead Group plc	Industrials	United Kingdom	-28.99%	+0.58%	-19 bps
SEGRO plc	Real Estate	United Kingdom	-47.01%	+0.91%	-17 bps
Recruit Holdings Co., Ltd.	Industrials	Japan	-50.41%	+0.60%	-17 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. Not held by the Fund

#### Trailing 12 Months Top Contributors & Detractors:

Top contributors relative to the International OCB included overweight positions in Fast Retailing, Check Point Software, and Kao. Fast Retailing is an apparel company based in Japan, with several multinational brands including Uniqlo and J Brands; the company has grown earnings while also paying down debt. Check Point Software is an Israeli cybersecurity company that has been able to grow in the current market environment as businesses maintain their spending on cybersecurity. Kao is a Japanese cosmetics and chemical company that has had price increases in response to inflation that have been well accepted by customers.

Top detractors included an overweight position in Pandora and underweight positions in Novo Nordisk and GSK. Pandora is a Danish jewelry manufacturer whose stock has struggled in light of weaker brand awareness and a relatively stretched balance sheet. Novo Nordisk is a Danish pharmaceutical company that has underperformed peers in recent months since purchase, as it has faced supply challenges that have delayed its Wegovy product push until next year. Lastly, since we increased our position, British pharmaceutical company GSK has faced several recent lawsuits about potential health risks associated with Zantac, a product that they developed and later sold the rights to.

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**Domini Impact International Equity Fund: Available Share Classes**

Share Class	Ticker	CUSIP	Annual Expense Ratio*	Front-End Sales Charge	Minimum Initial Investment
Institutional	DOMOX	257132811	0.91% (Gross/Net)	No load	\$500,000
Class Y	DOMYX	257132787	0.98% (Gross/Net)	No load	None
Investor	DOMIX	257132704	1.37% (Gross/Net)	No load	\$2,500 (\$1,500 for IRAs)
Class A	DOMAX	257132886	1.38% (Gross/Net)	4.75%	\$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 Class Y and Class A share expenses to 1.12% and 1.40%, respectively. This expense limitation is 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 International Equity 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.

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

An investment 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 foreign investing, emerging markets, geographic focus, country, currency, impacting investing, and portfolio management 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.

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.

**Note: Performance attribution is provided by Wellington Management, as calculated using its proprietary portfolio management system. Fund performance does not include the Domini-directed sub-portfolio. 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.**

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