

**Key Facts****Fund Type:** Intermediate, investment-grade fixed income**Fund Objective:** Current income and total return**Inception Date:** June 1, 2000**Net Assets:** \$268.9 million**Dividends:** Accumulated daily, distributed monthly**Capital Gains:** Distributed annually**Investment Process**

Domini's Impact Investment Standards focus on two fundamental goals: **universal human dignity & ecological sustainability**.

Certain lines of business are excluded across all strategies, including weapons & firearms, nuclear power, fossil fuels, coal & uranium mining, for-profit prisons, tobacco, alcohol & gambling.

The Domini Impact Bond Fund is managed through a two-step process:

**Domini Impact Investments**

Domini sets guidelines for each asset class & creates an approved list of securities based on ESG research guided by Impact Investment Standards.

Corporate issuers evaluated on business alignment & stakeholder relations using proprietary framework & industry-specific key performance indicators.

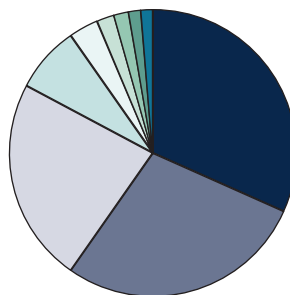
Non-corporate issuer evaluations focus on increasing access to capital for those historically underserved by the mainstream financial community, creating public goods for those most in need, and filling capital gaps left by current financial practice.

**Wellington Management Company**

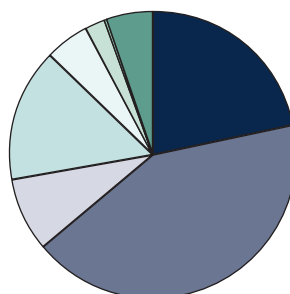
Wellington constructs & manages portfolio of Domini-approved securities using proprietary analytical tools.

**Domini Impact Bond Fund Portfolio****Domini Impact Investments**

Domini engages with issuers and speaks out on public-policy issues where we believe we can bring a unique investor perspective.

**Sector Distribution (%)\***

- Mortgage-Backed Securities (31.9%)
- Investment-Grade Credit (28.1%)
- U.S. Government Agency Obligations (23.0%)
- Commercial Mortgage-Backed Securities (7.6%)
- High-Yield Credit (3.1%)
- Bank Loans (2.1%)
- Developed Non-US Dollar Denominated (1.6%)
- Emerging Market Debt (1.3%)
- Other: Tax-Exempt Municipal (0.6%)
- Convertible Bonds (0.2%)
- Asset-Backed Securities (0.2%)
- Preferred Stock (0.2%)
- Certificates of Deposit (0.1%)

**Credit Quality Distribution (%)\***

- AAA/Aaa (21.9%)
- AA/Aa (42.0%)
- A (8.3%)
- BBB/Baa (15.0%)
- BB/Ba (5.0%)
- B (2.2%)
- CCC/Caa or Lower (0.3%)
- Not Rated (5.2%)

**Portfolio Characteristics<sup>†</sup>**

	Fund	BUSA Bond Index <sup>1</sup>
Number of Holdings	476	12,202
Number of Issuers	233	1,040
Effective Duration	5.74	6.10
Yield to Maturity	2.02%	1.46%
Years to Maturity	7.65	8.15
Yield to Worst	1.98%	1.44%
Years to Worst	7.13	8.05
SEC 30-Day Yield (Investor Shares) <sup>‡</sup>	0.74%	—

1. Bloomberg U.S. Aggregate Bond Index

**Investing in Communities**

The Domini Impact Bond Fund seeks to help build healthy and vibrant communities by directing capital to where it is needed most.



Read our latest **Impact Updates & Reports** at [www.domini.com](http://www.domini.com) to learn more about how the Fund addresses issues such as affordable housing, nonprofit education and health care, economic and community development, and climate-change mitigation and adaptation.

\* Fund Portfolio weights are as of September 30, 2021 and exclude cash and cash equivalents, cash offsets, futures, and swaps with the exception of short-term U.S. Agency Bonds and Certificates of Deposit. Numbers may not add up to totals due to rounding. Credit quality ratings are the opinions of Standard & Poor's Rating Services, a division of McGraw-Hill Companies, Inc. (Standard & Poor's), and Moody's Investors Service, Inc. (Moody's) for the underlying securities of the Fund, and typically range from AAA/Aaa (highest) to C/D (lowest). If Standard & Poor's and Moody's assign different ratings, the lower rating is used. Securities that are not rated by either agency are listed as "Not Rated." Ratings do not apply to the Fund itself or to Fund shares. Ratings may change.

† Source: Wellington Management Company LLP, as calculated by its proprietary portfolio management system, except as noted by ‡. All characteristics are as of September 30, 2021. **Effective Duration** is the market-value-weighted average of the effective duration of all securities, which is a measure of bond price sensitivity to the change in interest rates. **Yield to Maturity** is the sum of the total return expected on all securities when held to maturity. **Years to Maturity** is the market-value-weighted average of the time until the securities mature. **Yield to Worst** is the sum of the total return expected on all securities in a worst-case call scenario. **Years to Worst** is the market-value-weighted average of the time until the earliest date the securities can be called.

‡ **SEC 30-Day Yield** is a current yield calculation for bond funds. It is calculated using an SEC-standardized formula and is based on the maximum offer price per share. As of September 30, 2021, the SEC 30-day yield was 1.04% for the Fund's Institutional shares and 0.96% for the Fund's Class Y shares.

## Share Classes

	Investor	Institutional <sup>1</sup>	Class Y <sup>2</sup>
Ticker	DSBFX	DSBIX	DSBYX
CUSIP	257132209	257132829	257132795
Inception Date	June 1, 2000	November 30, 2011	June 1, 2021
Net Assets as of September 30, 2021 (\$ millions)	152.3	104.7	11.9
Annual Expense Ratio <sup>3</sup>	Gross: 1.15% / Net: 0.87%	Gross: 0.74% / Net: 0.57%	Gross: 0.79% / Net: 0.65%
Front-End Sales Charge	None	None	None
Minimum Investment for Standard/Retirement & Custodial Accounts	\$2,500/\$1,500	\$500,000	None

1. Institutional shares are available to qualified endowments, foundations, religious organizations, nonprofit entities, individuals and certain corporate or similar institutions that meet the minimum investment requirements. If you do not meet the minimum investment requirements, please refer to the Investor shares.

2. Class Y shares may only be purchased through omnibus accounts held on the books of the Fund for financial intermediaries that have been approved by the Funds' distributor. They are not available directly to individual investors.

3. The Fund's adviser has contractually agreed to waive certain fees and/or reimburse certain ordinary operating expenses in order to limit Investor, Institutional share, and Class Y expenses to 0.87%, 0.57%, and 0.65%, respectively. These expense limitations are in effect through November 30, 2021. 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.

## Average Annual Total Returns (%) as of Sep. 30, 2021

	1 Year	3 Year	5 Year	10 Year
DSBFX	0.64	6.30	3.48	2.84
DSBIX <sup>1</sup>	0.93	6.59	3.77	2.84
DSBYX <sup>2</sup>	0.64	6.30	3.48	2.84
BUSA Bond Index <sup>3</sup>	-0.90	5.36	2.94	3.01

## Calendar Year Returns (%)

	2020	2019	2018	2017	2016	2015	2014	2013	2012	2011
DSBFX	10.06	9.14	-0.91	3.85	3.44	-0.46	3.74	-1.97	2.50	5.85
DSBIX <sup>1</sup>	10.45	9.42	-0.61	4.16	3.66	-0.17	3.87	-1.76	2.89	5.85
DSBYX <sup>2</sup>	10.06	9.14	-0.91	3.85	3.44	-0.46	3.74	-1.97	2.50	5.85
BUSA Bond Index <sup>3</sup>	7.51	8.72	0.01	3.54	2.65	0.55	5.97	-2.02	4.21	7.84

1. Institutional shares were not offered prior to November 30, 2011. All performance information for time periods beginning prior to November 30, 2011 is the performance of the Investor shares. This performance has not been adjusted to reflect the lower expenses of the Institutional shares.

2. Class Y shares were not offered prior to June 1, 2021. All performance information for time periods beginning prior to June 1, 2021 is the performance of the Investor shares. This performance has not been adjusted to reflect the lower expenses of the Class Y shares.

3. Bloomberg U.S. Aggregate Bond Index

**Past performance is no guarantee of future results.** The Fund's returns quoted above represent past performance after all expenses. The returns reflect any applicable expense waivers in effect during the periods shown. Without such waivers, returns 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. Certain fees and expenses also apply to a continued investment in the Fund and are described in the prospectus. See the Fund's prospectus for further information. The total returns do not reflect the deduction of fees and taxes that a shareholder would pay on Fund distributions or the redemption of Fund shares. An investment in the Fund is not a bank deposit. The Fund is not insured and is subject to certain risks including impact investing, portfolio management, style, information, market, recent events, interest rate, and credit risks. Investing internationally involves special risks, such as currency fluctuations, social and economic instability, differing security regulations and accounting standards limited public information possible changes in taxation, and periods of illiquidity. Public health crises caused by the COVID-19 outbreak may exacerbate other pre-existing political, social and economic risks in certain countries or globally. 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.

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

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

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

The Fund may hold a substantial portion of its assets in the direct obligations of U.S. government agencies and government-sponsored entities, including Fannie Mae and Freddie Mac, and in the mortgage-backed securities of Government National Mortgage Association (Ginnie Mae), Fannie Mae, and Freddie Mac. Although the U.S. government has provided financial support to Fannie Mae and Freddie Mac, there can be no assurance that it will support these or other government-sponsored enterprises in the future. Ginnie Maes are guaranteed by the full faith and credit of the U.S. Treasury as to the timely payment of principal and interest. Freddie Macs and Fannie Maes are backed by their respective issuer only, and are not guaranteed or insured by the U.S. government or the U.S. Treasury. The reduction or withdrawal of historical financial market support activities by the U.S. Government and Federal Reserve, or other governments/central banks could negatively impact financial markets generally, and increase market, liquidity and interest rate risks which could adversely affect the Fund's returns. Investments in derivatives can be volatile. Potential risks include currency risk, leverage risk (the risk

that small market movements may result in large changes in the value of an investment), liquidity risk, index risk, pricing risk, and counterparty risk (the risk that the counterparty may be unwilling or unable to honor its obligations).

The Bloomberg U.S. Aggregate Bond Index ("BUSA") is an index representing securities that are U.S. domestic, taxable, and dollar denominated and covering the U.S. investment grade fixed rate bond market, with index components for government and corporate securities and asset-backed securities. You cannot invest directly in an index.

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The composition of the Fund's portfolio is subject to change. Visit [www.domini.com](http://www.domini.com) to view the most current list of the Fund's holdings or the most recent Annual Report containing a description of the Fund's portfolio.

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

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