

Factsheet as of December 31, 2015

Price Return Ticker: FFIUS  
 Total Return Ticker: FFIUST  
 Launch Date: June 26, 2014  
 Inception Date: January 2, 2004  
 Base Value: 100  
 Currency: USD  
 Underlying Index: S&P 500 (SPX/SPXTR)  
 Calculation agent: S&P Dow Jones Indices

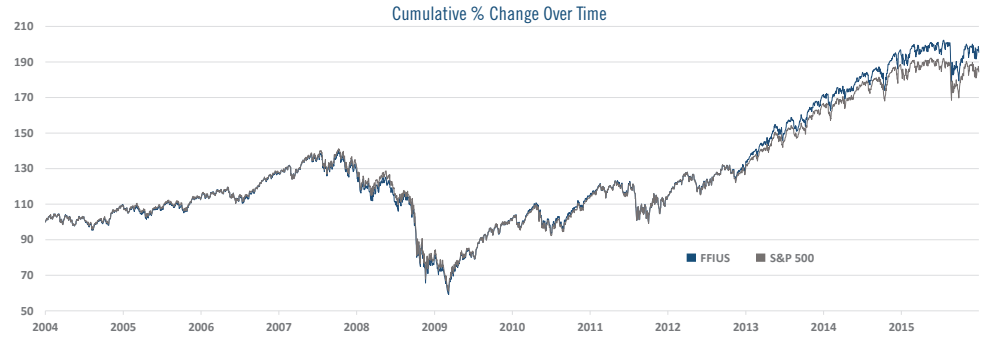
FFIUS is a benchmark index built to be the basis for investable products. These products will be attractive to market participants concerned about carbon risk in their portfolios and/or climate risk in the world. Companies owning fossil fuel reserves have valuations based on development of their reserves. They have the corresponding risk that those assets will be "stranded" and their valuations will drop if reserves cannot all be extracted due to regulation or market forces. FFIUS removes from the S&P 500 those public companies ranked by The Carbon Underground 200™ as having the reserves with the greatest carbon emissions potential.

**Real-time Distribution:**  
 FFIUS available on Bloomberg, delivery by CME.

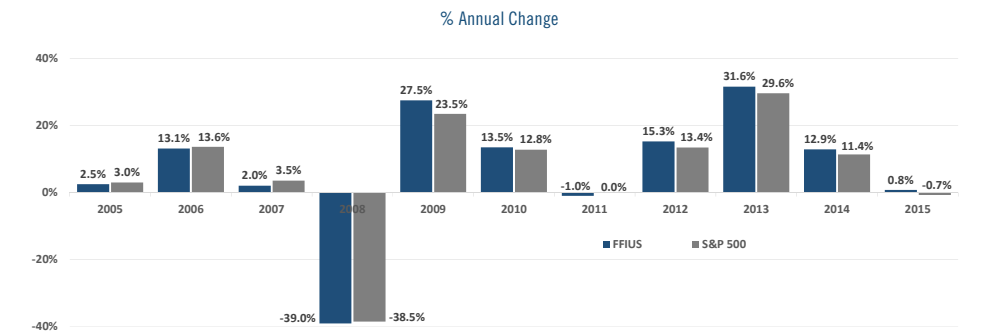
**End of Day Distribution:**  
 FFIUS and FFIUST available on Bloomberg and fossilfreeindexes.com, delivery by FTP and Email.

Fossil Free Indexes LLC  
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The Fossil Free Indexes US index is based on the capitalization-weighted S&P 500 index negatively screened for The Carbon Underground 200™, the largest public fossil fuel companies globally, ranked on the carbon content of their reported reserves.



	Cumulative Growth						
	3 Month	6 Month	YTD	1 Year	3 Year	5 Year	10 Year
FFIUS	6.73%	0.09%	0.78%	0.78%	49.68%	70.76%	73.84%
S&P500	6.45%	-0.93%	-0.73%	-0.73%	43.31%	62.52%	63.74%
FFIUST	7.30%	1.15%	2.86%	2.86%	59.12%	89.57%	114.00%
S&P500TR	7.04%	0.15%	1.38%	1.38%	52.59%	80.75%	102.42%



Research Analysis on Theoretical Historical Returns						
	Economic Environment		FFIUS	S&P500	FFIUST	S&P500TR
Annualized Change	2-Jan-04 to 31-Dec-15	Since Inception	5.70%	5.20%	7.84%	7.37%
	2-Jan-04 to 9-Oct-07	Pre-crisis	9.21%	9.52%	11.13%	11.53%
	10-Oct-07 to 23-Apr-10	Crisis & Recovery	-8.60%	-9.32%	-6.52%	-7.23%
	26-Apr-10 to 31-Dec-15	Expansion	10.50%	9.55%	12.81%	11.88%
Standard Deviation	2-Jan-04 to 31-Dec-15	Since Inception	19.45%	19.46%	19.45%	19.46%
	2-Jan-04 to 9-Oct-07	Pre-crisis	11.45%	11.40%	11.45%	11.40%
	10-Oct-07 to 23-Apr-10	Crisis & Recovery	31.89%	31.95%	31.88%	31.94%
	26-Apr-10 to 31-Dec-15	Expansion	16.04%	16.05%	16.05%	16.06%
Sharpe Ratio	2-Jan-04 to 31-Dec-15	Since Inception	0.21	0.19	0.32	0.30
	2-Jan-04 to 9-Oct-07	Pre-crisis	0.48	0.51	0.64	0.68
	10-Oct-07 to 23-Apr-10	Crisis & Recovery	-0.31	-0.33	-0.24	-0.27
	26-Apr-10 to 31-Dec-15	Expansion	0.64	0.58	0.79	0.73

**Investability & Liquidity:** Highly tradable common stocks, with active and deep markets, at least 50% of shares outstanding available for trading. Market cap > US\$4.6b.

**Screen:** Excludes all members of The Carbon Underground 200™.

**Rebalancing:** Quarterly concurrent with underlying index.

**Screen Updates:** The Carbon Underground 200™ updated quarterly, 3 weeks prior to rebalancing (Annual prior to April 2014).

**Weighting:** Modified market cap - float-adjusted with constituent weights capped at 1.25% at rebalancing. See FFIUS Methodology for full details.

**Constituents:** 478

**Market Cap USDm:** \$17,070.1

**Market Cap Mean USDb:** \$35.7

**Market Cap Largest USDb:** \$215.5

**Market Cap Smallest USDb:** \$1.5

**Tracking Error (Annualized)**

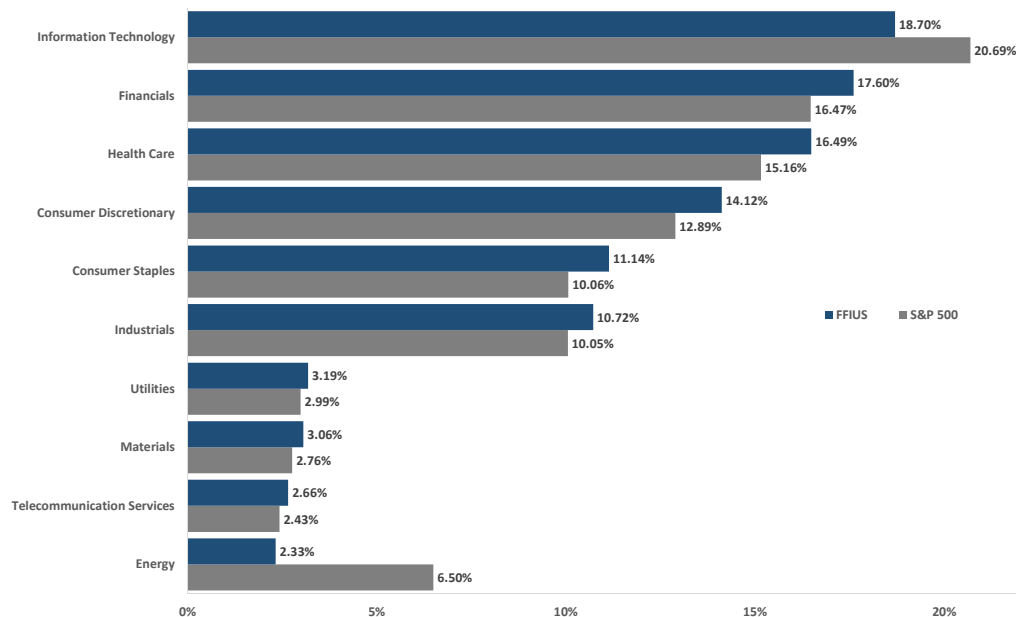
**1 Year:** 1.26%

**3 Year:** 1.02%

**5 Year:** 1.11%

**10 Year:** 1.49%

Sector Weights



Company	Index Weight	Top 10 Constituents	
		Sector	Weight in Sector
General Electric Co	1.26%	Industrials	11.78%
Alphabet Inc A	1.26%	Information Technology	6.75%
Alphabet Inc C	1.26%	Information Technology	6.74%
JP Morgan Chase & Co	1.26%	Financials	7.15%
Microsoft Corp	1.26%	Information Technology	6.73%
AT&T Inc	1.26%	Telecommunication Services	47.27%
Berkshire Hathaway B	1.25%	Financials	7.10%
Amazon.com Inc	1.25%	Consumer Discretionary	8.84%
Procter & Gamble	1.25%	Consumer Staples	11.20%
Wells Fargo & Co	1.24%	Financials	7.04%

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