Franklin SG Select Index

Overview

The Franklin SG Select Index (the "Index") seeks to provide consistent returns by implementing a responsive strategy that adapts its exposure to changing market conditions while targeting 5% volatility.

The Index portfolio is comprised of between 200 and 250 stocks sourced from 10 actively managed Franklin Templeton mutual funds that represent a diverse set of U.S. equity strategies. To limit drawdown during volatile periods, the Index actively monitors market sentiment and adjusts its net equity exposure daily by taking a tactical short position in the SPDR S&P 500 ETF. In addition, the Index has a mechanism in place to diversify with 10Y Treasuries depending on the current rate environment.

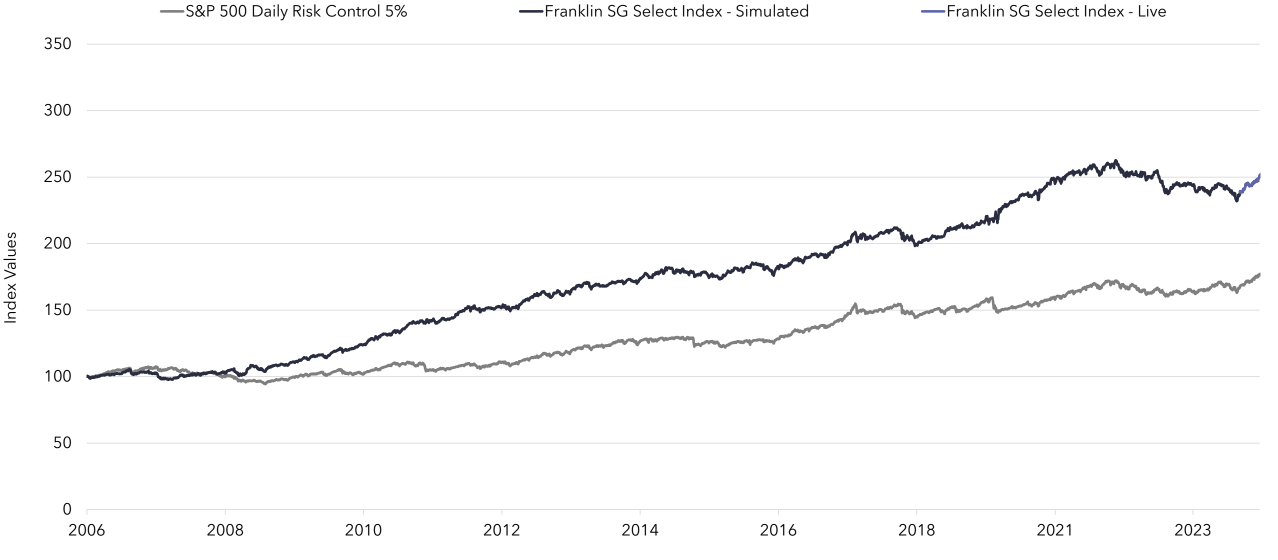
Index Characteristics

Bloomberg Ticker	SGIXFTS5 Index
Asset Class	Multi-Asset
Geographical Focus	US
Launch Date	11/13/2023
Return Type	Excess Return
Index Sponsor	Societe Generale
Calculation Agent	Solactive A.G.
Transaction & Replication Costs	See Index Rules

Hypothetical Performance Summary

	1Y	3Y	5Y	Since 2006
Annualized Performance	2.94%	0.50%	4.33%	5.33%
Annualized Volatility	4.79%	4.92%	5.05%	5.07%
Sharpe Ratio	0.61	0.10	0.86	1.05
Max Drawdown	-5.47%	-11.70%	-11.70%	-11.70%

Hypothetical Comparative Performance



	Franklin SG Select	S&P Daily Risk Control 5%
Annualized Performance	5.33%	3.32%

Source: Bloomberg, from 6/30/2006 to 2/29/2024. All results are calculated for periods ending as of the date above. The historical performance information set forth herein is illustrative and provided for information purposes only. The results do not represent actual results. Actual results may differ significantly from the hypothetical returns being presented. It should not be read as a guarantee or an indication of the future performance of the Index described herein or any other Index. The Index was launched on 11/13/2023. Therefore, all data for the Index prior to such date represent the application by the Index Calculation Agent and/or the Index Sponsor of the Index methodology in order to reconstruct hypothetical historical data. Some or all of the hypothetical historical performance data presented herein may not have been verified by an independent third party. Please see additional information regarding hypothetical performance in disclosures at the back of the document.

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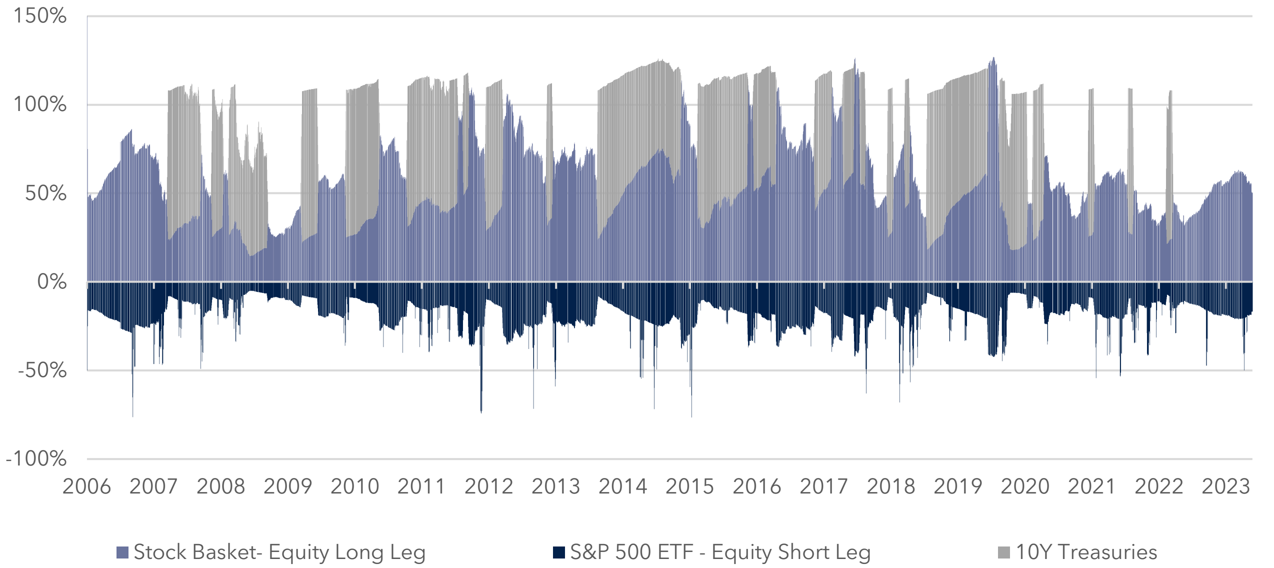
Hypothetical Index Allocation Since 2006

The Franklin SG Select Index combines a dynamic equity component with a responsive bond allocation mechanism that will invest in 10Y Treasuries to help maximize potential for growth among different macroeconomic scenarios.



Source: SG Financial Engineering from 6/30/2006 to 11/21/2023

Hypothetical Monthly Performance

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Annual
2006						0.00%	-0.46%	0.66%	0.97%	0.34%	0.33%	0.14%	1.99%
2007	2.02%	-0.82%	-1.28%	1.27%	0.67%	-1.61%	-2.58%	-0.65%	-0.76%	0.63%	2.18%	-0.07%	-1.12%
2008	0.89%	0.65%	-0.44%	0.91%	-0.24%	-0.05%	0.51%	1.68%	-2.09%	-1.35%	4.22%	2.27%	7.02%
2009	-2.46%	-1.23%	2.76%	1.58%	0.27%	0.26%	1.42%	0.60%	1.90%	-0.19%	2.46%	-0.07%	7.40%
2010	-1.40%	1.80%	2.23%	1.16%	-0.38%	0.92%	1.69%	0.77%	2.63%	0.94%	0.93%	1.57%	13.59%
2011	-0.36%	2.16%	1.04%	2.53%	1.97%	-1.02%	0.50%	0.97%	-1.31%	1.54%	0.23%	1.14%	9.71%
2012	1.35%	2.09%	1.77%	0.59%	-1.81%	0.26%	0.80%	0.46%	-0.31%	-0.43%	0.61%	-0.22%	5.21%
2013	3.19%	1.03%	2.24%	0.28%	-0.57%	-0.92%	2.30%	-1.85%	1.62%	1.87%	1.45%	1.14%	12.32%
2014	-1.81%	1.06%	-0.66%	0.18%	1.68%	0.18%	-1.25%	2.26%	-1.29%	1.64%	2.24%	-1.86%	2.27%
2015	1.49%	1.58%	0.78%	-1.76%	0.82%	-0.56%	0.16%	-1.63%	0.61%	0.27%	-0.64%	-0.81%	0.25%
2016	0.86%	1.27%	1.54%	-1.00%	0.92%	1.31%	1.01%	-1.12%	-0.42%	-2.56%	2.04%	-0.01%	3.81%
2017	1.54%	1.71%	0.30%	0.57%	0.91%	-0.12%	0.30%	0.53%	1.37%	1.48%	1.49%	0.14%	10.69%
2018	2.76%	-0.98%	0.01%	-0.43%	0.94%	0.96%	0.48%	1.53%	-0.61%	-3.17%	0.75%	-2.76%	-0.67%
2019	1.38%	0.08%	1.55%	-0.24%	0.41%	2.27%	0.10%	1.46%	-0.60%	0.07%	1.35%	0.18%	8.26%
2020	-0.87%	1.67%	3.30%	1.78%	1.06%	0.65%	1.51%	0.20%	-0.16%	-1.64%	3.78%	1.63%	13.54%
2021	-0.24%	0.80%	1.48%	0.92%	0.49%	-0.15%	1.08%	0.96%	-2.98%	2.38%	-0.17%	2.26%	6.92%
2022	-2.82%	-0.87%	-0.12%	-0.47%	0.69%	-1.29%	1.61%	-2.45%	-3.84%	1.69%	1.49%	-0.85%	-7.15%
2023	0.66%	-0.79%	-0.53%	-0.24%	-2.16%	3.26%	0.22%	-0.66%	-1.56%	-2.46%	2.77%	2.24%	0.57%
2024	0.20%	2.02%											2.22%

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For more information about the Index please visit: franklin-sg-select.com

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