

# THE S-NETWORK GLOBAL BENCHMARKING SYSTEM

2016

[DOWNLOAD PDF](#)

[CONTACT US](#)

[NEXT](#)

# The S-Network Global Benchmarking System



*“A Systematic Mechanism for  
Direct Investment,  
Global Benchmarking and  
Smart Beta Index Development.”*

---

# BENCHMARK SERIES

Data for the S-Network Benchmark  
Indexes Has Been Fully Cleansed  
from December 31, 1999  
Through the Present.

\*Scheduled for launch in Q4 2016

## UNITED STATES

US All-Cap 3000	US Large-Cap 200	US Small-Cap 2000
US Large-Cap 500	US Mid-Cap 800	US Large/Mid-Cap 1000 Value
US Large/Mid-Cap 1000	US Mid-Cap 500	US Large/Mid-Cap 1000 Growth
	US Large/Mid-Cap Sectors (x10)	

## DEVELOPED INTERNATIONAL

Europe 500	Pacific 500	Developed Int'l 1000
Europe 500 Sectors (x10)	Pacific 500 Sectors (x10)	Developed 1000 Sectors (x10)
	Developed All-Cap 2000*	

## EMERGING INTERNATIONAL

Emerging 1000	Emerging Liquid 500	Emerging Sectors (x10)
China 300*	EM 300 ex-China*	Emerging All-Cap 2000*

## ALTERNATIVE INVESTMENT

US REITs	International REITs	MLPs
----------	---------------------	------

BACK

NEXT

# Setting the Highest Analytic Standards in Indexing

## Ideal for Performance Benchmarking and Smart-Beta Index Creation and Testing

- 100% Rules-Based and Replicable
- All Data Cleansed Based on Multiple Inputs
- Proprietary S-Network Identifier Tracks Stocks Since 1999
- Constituent Stocks Screened for Liquidity
- Daily Performance Data Available from Back Test
- Free from Look-Ahead Bias
- Equity Indexes Restricted to Stocks of Operating Companies
- Country Classification System (Excludes Inversions/Tax Domiciles)

THE S-NETWORK  
BENCHMARK FAMILY  
SATISFIES THE HIGHEST  
STANDARDS OF  
STATISTICAL RIGOR.

# Constructed for Easy-to-Use Investment

## Ideal for Direct Investment

- RIC/UCITS Compliant
- High Correlations to Recognized Benchmarks
- Comparable Methodologies for Size, Regions, Sectors
- Rules-Based Buffers to Reduce Turnover
- “Building Block” Methodology
- REITs & MLPs Handled as Separate Asset Classes
- Constitutes a Comprehensive Allocation Matrix
- Competitive Licensing Fees

THE S-NETWORK  
BENCHMARK FAMILY OFFERS  
PURE PLAY INDEXES FOR  
DIRECT INVESTMENT.

# Data Rich

Daily Index Files  
(Constituents & Weights)  
Since 1999

Daily Time Series Data Since 1999  
Price  
Total Return  
Net Total Return

Comprehensive Statistical Data  
(Historic Time Series)

Correlations  
Betas  
Volatility (StD)  
R-Squared  
Sharpe Ratio  
Information Ratio  
Extensive Additional Information

Extensive Fundamental Data  
(Historic Time Series)\*

Price/Earnings  
Price/Book  
Dividend Yield  
Extensive Additional  
Information

\*Q4, 2016