Factors:

* Date

Evaluation date, Announcement date, Rebalance date,

* Index providers

FTSE, MSCI, S&P

Bofa: ASX200 addition and deletion

* Filter

Convertible stock, warrants, bonds, investment companies, M&A candidates, perfered stocks

* Factor

Daily avg float MktCap

Liquidity, turnover

Would be included only if there is a potential deletion first.

* Model

Rank by probability of inclusion and deletion, top1/3 got 90% hit ratio, while the rest 25%.

2wks prior of ann date.

* Risk

Change in number of shares due to insider purchase/sell, floating share.

Right issue may made before ann date,

Corporate action may happen,

Due to high market volatility

Big IPO stock may include, without satisfying the rule,

**Need more real-time data to reflect all these kind of informations.**

UBS: ASX200 prediction

MS: MSCI China