

# ETFs vs. Mutual Funds: Exploiting their differences

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## Some Fund/ETF background info.

Pro/Cons of ETFs vs Mutual Funds

Why trading vs. investing makes a difference

Defining components, using the parent/child analogy.

## Steps to analysis:

- 1 - Obtaining a list of components.
- 2 - Acquiring data
- 3 - Using the data and TA to calculate additional indicators (breadth)
- 4 - Using the results of the previous step to provide new insights.

### Step 1:

List of sites to acquire components from.  
How to extract these lists from web pages.  
How to use groups and watchlists as method of keeping things organized.  
Percent of fund/etf composition.

### Step 2:

Brief overview for the uninitiated, using AmiQuote to download data.  
Alternate sources of data.

### Step 3:

Using AmiBroker to construct new forms of TA indicators.  
Generating indicators in Auto Analyzer.  
Single pass vs. multi pass.  
Spikes, gotchas and possible errors.

### Step 4.

Putting the data to use.  
Does it lead/lag/confirm?  
Some example charts and applications.

## Conclusion

Now that we understand the framework, how can we use it.  
The code, brief overview of structure and modularity.  
Adapting it for your own ideas.  
Where code is posted for download.  
Some ideas to take away...