

**The analysing of performance's investment funds traded
on the Bucharest Stock Exchange**

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Investment funds (SIFs) traded on the Bucharest Stock Exchange (B.S.E.) regulated market had an outstanding evolution for a long period of time. The beginning of financial crisis on all major international markets on the second half of 2008 had an overwhelming negative impact on the evolution of investment funds traded on the B.S.E.

In this study we evaluate the performance of investment funds using the analyses of return and risk of that investment funds. The performance is analysed before and during the financial crisis in comparing to entire Bucharest Stock Exchange evolution.

This study is based on advanced statistical and econometrical methods. For sufficient data we use daily returns knowing that crisis had begun recently.

Keywords: return, risk, performance, returns correlation, returns dependence, forecast