

Journal of Financial Risk Management



ISSN: 2167-9533



9 772167 953000 02

www.scirp.org/journal/jfrm

Table of Contents

Volume 8 Number 2

June 2019

Performance Base Empirical Analysis of Mutual Fund of Nepal

T. P. Upadhyaya, S. Chhetri.....43

Financial Risk Management in Dutch SMEs: An Empirical Analysis

R. P. van den Boom.....55

Active vs. Passive Funds—An Empirical Analysis of the German Equity Market

E. J. Fahling, E. Steurer, S. Sauer.....73

Concentration Risk Indicator

A. Hadzisalihovic, J. Pruckner, A. Kern.....92

Effectiveness of Financial Risk Management Framework: An Analysis of the Mauritian Banking Sector

L. Sookye, A. Mohamudally-Boolaky.....106

On the Nexus of Credit Risk Management and Bank Performance: A Dynamic Panel Testimony from Some Selected Commercial Banks in China

Z. M. Tan, R. Mpeqa, I. A. Mensah, G. P. Ding, M. Musah.....125

Journal of Financial Risk Management (JFRM)

Journal Information

SUBSCRIPTIONS

The *Journal of Financial Risk Management* (Online at Scientific Research Publishing, www.SciRP.org) is published quarterly by Scientific Research Publishing, Inc., USA.

Subscription rates:

Print: \$59 per issue.

To subscribe, please contact Journals Subscriptions Department, E-mail: sub@scirp.org

SERVICES

Advertisements

Advertisement Sales Department, E-mail: service@scirp.org

Reprints (minimum quantity 100 copies)

Reprints Co-ordinator, Scientific Research Publishing, Inc., USA.

E-mail: sub@scirp.org

COPYRIGHT

Copyright and reuse rights for the front matter of the journal:

Copyright © 2019 by Scientific Research Publishing Inc.

This work is licensed under the Creative Commons Attribution International License (CC BY).

<http://creativecommons.org/licenses/by/4.0/>

Copyright for individual papers of the journal:

Copyright © 2019 by author(s) and Scientific Research Publishing Inc.

Reuse rights for individual papers:

Note: At SCIRP authors can choose between CC BY and CC BY-NC. Please consult each paper for its reuse rights.

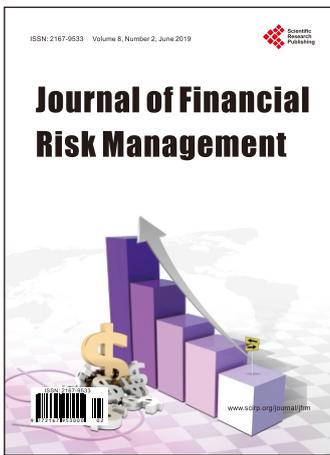
Disclaimer of liability

Statements and opinions expressed in the articles and communications are those of the individual contributors and not the statements and opinion of Scientific Research Publishing, Inc. We assume no responsibility or liability for any damage or injury to persons or property arising out of the use of any materials, instructions, methods or ideas contained herein. We expressly disclaim any implied warranties of merchantability or fitness for a particular purpose. If expert assistance is required, the services of a competent professional person should be sought.

PRODUCTION INFORMATION

For manuscripts that have been accepted for publication, please contact:

E-mail: jfrm@scirp.org



Call for Papers

Journal of Financial Risk Management

ISSN: 2167-9533 (Print) ISSN: 2167-9541 (Online)

<http://www.scirp.org/journal/jfrm>

JFRM publishes theoretical and applied papers in Financial Risk Management area. The JFRM is an international journal with the goal of advancing the knowledge and understanding of the practice of financial risk management through the publication of a high quality papers that are also relevant to practitioners.

Editor-in-Chief

Prof. Robin H. Luo

Editorial Board

Prof. Mohammed Kayed Abdel-Haq
 Prof. Hussein A. Abdou
 Prof. Hassen Al-Tamimi
 Prof. Richard J. Butler
 Prof. Melanie Cao
 Prof. Chia-Lin Chang
 Prof. Thomas Chinan Chiang
 Prof. Douglas J. Cumming
 Prof. Suresh Deman
 Prof. Zhiyong Dong
 Prof. Rakesh Guglani
 Prof. Montserrat Guillén

Prof. Zi-Yi Guo
 Prof. I-Hsiang Huang
 Prof. Ranko Jelic
 Prof. Hossein B. Kazemi
 Prof. Peter Klein
 Prof. Gregory Koutmos
 Prof. Jia Liu
 Prof. Hong-Ghi Min
 Dr. Peter Miu
 Prof. Gregory R. Niehaus
 Prof. Edgar Ortiz
 Prof. Stylianos Perrakis

Prof. Larry J. Prather
 Prof. James D. Savage
 Prof. Ajay Subramanian
 Prof. Kishore Tandon
 Prof. Rahul Verma
 Dr. Nuttawat Visaltanachoti
 Prof. Keith Kit Pong Wong
 Prof. Wing-Keung Wong
 Dr. J. Jimmy Yang
 Prof. Yang Zhang

Subject Coverage

This journal offers a specialized forum for applied research on financial risk management that include, but not restricted to:

- Alternative risk-transfer mechanisms
- Capital structure and credit-arbitrage methods
- Commercial insurance and reinsurance
- Derivatives and structured financial products
- Financial market regulation
- Other issues relating to the effective management of financial, operational, and business risk
- Investing in various financial markets and instruments
- Risk and performance management and measurement
- Risk management processes
- Risk modelling
- Risk securitization

We are also interested in: 1) Short reports—2-5 page papers where an author can either present an idea with theoretical background but has not yet completed the research needed for a complete paper or preliminary data; 2) Book reviews—Comments and critiques.

Notes for Intending Authors

Submitted papers should not have been previously published nor be currently under consideration for publication elsewhere. Paper submission will be handled electronically through the website. All papers are refereed through a peer review process. For more details about the submissions, please access the website.

Website and E-Mail

<http://www.scirp.org/journal/jfrm>

Email: jfrm@scirp.org

