Faculty Profile

Name: **Dr.Sangram Keshari Jena**

Designation: Associate Professor

Teaching Areas: Financial Risk Management

Security Analysis and Portfolio Management

Financial Management

Research Interests: Asset Pricing , Volatility Modeling , Market Micro Structure, Financial Derivative and Risk Management

Education: PhD (Finance) , Utkal University, Bhubaneswar (2012)

MBA (Finance) , Berhampur University , Berhampur (2001)

M.Com (Finance) Utkal University, Bhubaneswar (1996)

Professional Experience (15 Years)

1. Since 2014 : IFHE, IBS Hyderabad
2. 2013-2014 : Associate Professor , Apeejay School of Management, New Delhi
3. 2004- 2013 : Manager, Karvy Stock Broking Ltd, Bhubaneswar
4. 2001-2004 : Apollo Sindhoori Capital Investments Ltd, Bhubaneswar

Research / Selected Publications:

1. Jena S, Tiwari A, Roubaud, D and S Muhammad, 2017, "Index Futures volatility and trading activity: Measuring causality at a multiple horizon", **Finance Research Letter, ABDC (B) ,** https://doi.org/10.1016/j.frl.2017.09.012
2. Jen S, Tiwari A K, and Roubaud, D (2017) " Comovements of gold futures markets and the spot market: A wavelet analysis" **Finance Research Letters** http://dx.doi.org/10.1016/j.frl.2017.05.006
3. Jena S. and Dash A., (2016)" Does contract size matter for price discovery and risk management in stock index futures?", **Investment Management and Financial Innovation**, Vol 13, iss 3,2016, pp. 50-61 Scopus indexed
4. Jena, S., (2016) ,"Sequential Information Arrival Hypothesis: More evidence from Indian Derivatives Market", **Vision, MDI,** 20(2) 101-110
5. Jena S. and Dash A., (2015), "Is call auction efficient for better price discovery?" **Asian Journal of Empirical Research**, Vol 5, Issue 8, pp. 102-113.
6. Jena S. and Dash A., (2014), "Trading activity and nifty index future volatility: an empirical analysis", ***Applied Financial Economics***, v.24,iss.16-18, pp. 1167-76 Scopus indexed

Cases:

7. Jena S. and Dash A., (2017) "Disciplining the price: Product Profitability Analysis at Kumar Sweets" **Ivey Publishing** , accepted for publication
8. Jena, S., (2015) "Excellent Knitwear (P) Ltd.: The Foreign Currency Derivative Dilemma", **IBS Case Development Center,** Case code: ITF0040.