

Mohsin Sadaqat

Assistant Professor

NUST Business School

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About

Dr. Mohsin Sadaqat is working as Assistant Professor in the NUST Business School. Dr. Mohsin Sadaqat has a PhD in Finance. Dr. Mohsin Sadaqat has published 12 research articles & conference papers having a citation count of 51, carried out 0 projects and filed 0 intellectual property.

Qualifications

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|-----------------------------------------------------------------------------------------------------------------|-------------|
| <b>PhD in Finance</b><br>NUST, Islamabad , Pakistan                                                             | 2013 - 2018 |
| <b>MBA in Finance</b><br>Hazara University , Pakistan                                                           | 2009 - 2011 |
| <b>B.Com in Accounting</b><br>Punjab University College of Information Tecnology , Pakistan                     | 2006 - 2008 |
| <b>D.Com in Accounting</b><br>PBTE, Lahore , Pakistan                                                           | 2004 - 2006 |
| <b>Matric (SSC) in Computer Science</b><br>Board of Intermediate and Secondary Education, Gujranwala , Pakistan | 2002 - 2004 |

Experience

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| <b>Assistant Professor</b><br>NUST Business School                                                                 | 2021- Present |
| <b>Assistant Professor</b><br>NUST Business School                                                                 | 2019 - 2019   |
| <b>Research Assistant</b><br>Institute of Business Administration, Karachi , Main Campus, University Road, Karachi | 2016 - 2018   |

Awards

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- Reversal returns and expected returns from liquidity provision: Evidence from emerging markets** 2021  
*Hilal Anwar Butt Kenneth Hogholm Mohsin Sadaqat*  
*Journal of Multinational Financial Management*, Volume 59, Article Number 100664  
**Impact Factor:** 1.964 | **Quartile:** 1 | **Citations:** 7  
**DOI:** <https://doi.org/10.1016/j.mulfin.2020.100664>
- Revisiting Momentum Profits in Emerging Markets** 2021  
*Hilal Anwar Butt James W. Kolari Mohsin Sadaqat*  
*Pacific-Basin Finance Journal*, Volume 65, Article 101486  
**Impact Factor:** 3.239 | **Quartile:** 2 | **Citations:** 22  
**DOI:** <https://doi.org/10.1016/j.pacfin.2020.101486>
- Are Investors' Attention and Uncertainty Aversion the Risk Factors for Stock Markets? International Evidence from the Covid-19 Crisis** 2020  
*Falik Shear Badar Nadeem Ashraf Mohsin Sadaqat*  
*Risks*, Volume 9(1), Article Number 2  
**Impact Factor:** - | **Citations:** 21  
**DOI:** <https://doi.org/10.3390/risks9010002>
- The pricing of firm-specific risk in emerging markets** 2020  
*Hilal Anwar Butt Mohsin Sadaqat*  
*Journal of Investment Strategies*, Volume 8, Issue 4, Pages 21-32  
**Impact Factor:** 0 | **Citations:** 1  
**DOI:** DOI: 10.21314/JOIS.2020.115
- Performance of Shari'ah based Investment: Evidence from Pakistani Listed Firms** 2019  
*Hilal Anwar Butt Mohsin Sadaqat*  
*Business & Economic Review*, Vol. 11, No. 4, Pages 133-148  
**Impact Factor:** N/A  
**DOI:** DOI: dx.doi.org/10.22547/BER/11.4.6
- The reversal strategy: A test case for an emerging market** 2019  
*Mohsin Sadaqat Hilal Anwar Butt*  
*Business Review*, Vol. 14(1), Pages 1-16  
**Impact Factor:** N/A  
**DOI:** 10.13140/RG.2.2.11039.20640
- Does volatility scaling improve the performance of momentum strategies in the Pakistan Stock Exchange?** 2017  
*Hilal Anwar Butt Mohsin Sadaqat*  
*Business Review*, Volume 12, Issue 1, Pages 1-19  
**Impact Factor:** 0  
**DOI:** -
- Role of Liquidity in Explaining Anomalous Returns: Evidence from Emerging Market** 2017  
*Mohsin Sadaqat Hilal Anwar Butt*  
*Business & Economic Review*, Volume 9, Issue 3, Pages 1-35  
**Impact Factor:** 0  
**DOI:** 10.22547/BER/9.3.1
- Modeling Sentiment, Temporal Volatility and Excess Returns: Empirical Evidence From Segmented Stock Market** 2016  
*Mohsin Sadaqat Hilal Anwar Butt*  
*Journal of Business & Economics*, Vol.8, No.2, Pages 202-228  
**Impact Factor:** 0  
**DOI:** -

### **The Reversal Strategy: A Test Case for Pakistan Stock Market**

2019

*Hilal Anwar Butt Mohsin Sadaqat*

*AMRC 2019: 8TH ASIAN MANAGEMENT RESEARCH & CASE CONFERENCE*, res.country(2,)

**Citations:** N/A

**DOI:** 10.13140/RG.2.2.11039.20640

### **Investment Horizon Related Momentum in Volatility Scaled Momentum Strategies**

2018

*Hilal Anwar Butt Mohsin Sadaqat*

*25th Annual Conference of the Multinational Finance Society*, res.country(99,)

**Citations:** N/A

**DOI:** [http://www.mfsociety.org/modules/modMainContent/uploadFiles/miscFiles/1542966880-MFC2018-Booklet-for-Distribution\\_2018-06-18.pdf](http://www.mfsociety.org/modules/modMainContent/uploadFiles/miscFiles/1542966880-MFC2018-Booklet-for-Distribution_2018-06-18.pdf)

### **The Reversal Strategy: A Study across all Emerging Markets**

2018

*Mohsin Sadaqat Hilal Anwar Butt*

*25th Annual Conference of the Multinational Finance Society*, res.country(99,)

**Citations:** N/A

**DOI:** N/A