TO MAGNIFICO RETTORE OF UNIVERSITA' DEGLI STUDI DI MILANO **ID CODE 6245**

I the undersigned asks to participate in the public selection, for qualifications and examinations, for the awarding of a type B fellowship at **Dipartimento di:** **Department of Economics, Management and Quantitative Methods** Scientist- in – charge: **Prof. Degl'Innocenti Marta**

[Mohsin Sadaqat]

CURRICULUM VITAE

PERSONAL INFORMATION

Surname	Sadaqat
Name	Mohsin

PRESENT OCCUPATION

Appointment	Structure
Assistant Professor | Head of Finance Lab	Department of Finance, School of Business Studies, Institute of Business Administration, Karachi, Pakistan

EDUCATION AND TRAINING

Degree	Course of studies	University	year of achievement of the degree
Degree	Master's in Business Administration	Hazara University, Mansehra	2011
Specialization	Finance		
PhD	Business Administration (Finance)	National University of Sciences and technology, Islamabad	2018
Master	Master of Philosophy (Leading to PhD) in Business Administration (Finance)	National University of Sciences and technology, Islamabad	2013

FOREIGN LANGUAGES

Languages	level of knowledge
English	Proficient

AWARDS, ACKNOWLEDGEMENTS, SCHOLARSHIPS

Year	Description of award
2023	JPI Reward Fund – This reward is given to the top researchers of the school.
2023	FTDC Fund – This fund is awarded to the faculty for training and development.
2021	Research Seed Fund – This fund is awarded to young researchers.

Università degli Studi di Milano – Direzione Trattamenti Economici e Lavoro Autonomo
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assegni.ricerca@unimi.it DTELA_M_CVAssegniENG_rev. 00 del 02/09/2021

CONGRESSES AND SEMINARS

Date	Title	Place
12th - 14th June 2023	30th Global Finance Conference	Treviso, Italy
28th June - 01st July 2023	32nd EFMA Annual Conference	Cardif, UK
01st - 03rd August 2022	World Finance Conference	Turin, Italy
27th - 29th June 2018	25th Multinational Finance Conference	Budapest, Hungary
26th November - 11th December 2021	CorTex Ressarch Methodology	Karachi, Pakistan
25th August 2020	Stata for Finance	Islamabad, Pakistan

PUBLICATIONS

Articles in reviews
1. **Sadaqat, M.,** & Butt, H. A. (2023). Stop-loss rules and momentum payoffs in cryptocurrencies. Journal of Behavioral and Experimental Finance, 39, 100833.
2. Butt, H. A., **Sadaqat, M.,** & Shear, F. (2023). Does Islamic financial development foster economic growth? International evidence. Journal of Islamic Accounting and Business Research, 14(6), 1013-1029.
3. Butt, H. A., Demirer, R., **Sadaqat, M.,** & Suleman, M. T. (2022). Do emerging stock markets offer an illiquidity premium for local or global investors? The Quarterly Review of Economics and Finance, 86, 502-515.
4. Butt, H. A., **Sadaqat, M.,** & Tahir, M. (2022). Revisiting the performance of the scaled momentum strategies. China Finance Review International, 12(3), 519-539.
5. Butt, H. A., Kolari, J. W., & **Sadaqat, M.** (2021). Revisiting Momentum Profits in Emerging Markets. Pacific-Basin Finance Journal, 65, 101486.
6. Butt, H. A., Högholm, K. & **Sadaqat, M.** (2020). Reversal Returns and Expected Returns from Liquidity Provision: Evidence from Emerging Markets. Journal of Multinational Financial Management. 100664.
7. Butt, H. A., & **Sadaqat, M.** (2020). The Pricing of Firm-specific Risk in Emerging Markets. The Journal of Investment Strategies, 8(4), 21-32.
8. Shear, F., Ashraf, B. N., & **Sadaqat, M.** (2020). Are investors' attention and uncertainty aversion the risk factors for stock markets? International evidence from the COVID-19 crisis. Risks, 9(1), 2.
9. Butt, HA, & **Sadaqat, M.** (2019). Performance of Sharia based Investment: Evidence from Pakistani Listed Firms. Business & Economic Review, 11(4), 133-148.
10. Butt, H. A., & **Sadaqat, M.** (2019). The reversal strategy: A test case for an emerging market. Business Review, 14(1), 12-27.
11. **Sadaqat, M.,** & Butt, H. A. (2017). Does volatility scaling improve the performance of momentum strategies in the Pakistan Stock Exchange? Business Review, 12(1), 1-19.
12. **Sadaqat, M.,** & Butt, H. A. B. H. A. (2016). Modeling Sentiment, Temporal Volatility and Excess Returns: Empirical Evidence from Segmented Stock Market. Journal of Business & Economics (JBE), 8(2), 202-228.

Congress proceedings
1. **Sadaqat, M.,** Butt, H. A., & Demirer, R. An easy to implement stop-loss momentum strategy in emerging stock markets. 30th Global Finance Conference, Treviso, Italy, June 12-14, 2023. (Presenter)
2. Virk, N., **Sadaqat, M.,** Butt, H. A., & Fantini, G. Global Oil and Gas Stocks: Anomalies, Systematic

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	Risks, and Mispricing. Systematic Risks, and Mispricing. 32nd EFMA Annual Conference, Cardif , UK, June 28 – July 01, 2023. (Co-author)
3.	Butt, H. A., Kolari, J. W., & **Sadaqat, M.** Interconnection Between Market Volatility, Momentum and Reversal. World Finance Conference, Turin, Italy, August 01-03, 2022. (Co-author)
4.	**Sadaqat, M.,** & Butt, H. A. (2018). The Reversal Strategy: A Study across all Emerging Markets. 25*th* Annual Conference of the Multinational Finance Society, Novotel Budapest City, Budapest, Hungary, June 24-27, 2018. (Presenter)
5.	Butt, HA, & **Sadaqat, M.** Investment Horizon Related Momentum in Volatility Scaled Momentum Strategies. 25*th* Annual Conference of the Multinational Finance Society, Novotel Budapest City, Budapest, Hungary, June 24-27, 2018. (Co-author)

OTHER INFORMATION

Courses:
1. 2023: Foundations of Data Science, Barcelona School of Economics, Barcelona, Spain.
2. 2023: ESG Investment and Finance, Deusto University, Bilbao, Spain.
3. 2023: Programming in Python, School of Business Studies, IBA, Karachi, Pakistan.
4. 2023: Financial Economics of Climate and Sustainability, Harvard Business School (ongoing)

Computational Skills:
1. Visual Basic for Applications, 2. STATA, 3. EVIEWS, 4. MATLAB, 5. Python, 6. LaTeX, 7. MS Office (Excel, Word & Power Point)

Data Bases:
1. Refinitive 2. Bloomberg 3. S&P Global

Workshops:
1. 2021: Writing Successful Research Proposals, Professional Development Centre, NUST.
2. 2016: Latex Workshop, NUST Science Society.
3. 2014 & 2016: MATLAB Workshop, NUST Science Society.
4. 2015: Research Philosophies & Research Methods in Finance, University of Peshawar.
5. 2015: Microsoft Excel - Advance User NUST Centre for Professional Development.

Review Activities:
1. Emerging Markets Review, 2. Finance Research Letters, 3. Applied Economics Letters, 4. International Review of Financial Analysis, 5. Journal of Behavioral and Experimental Finance.

Administrative Roles:
1. 2023 to date: Superintendent IBA Hostels
2. 2022 to date: Head of Finance Lab
3. 2020-2021: Sports Officer
4. 2020, 2021 & 2023 Faculty Advisor for CFA Global Equity Research Challenge

Teaching Portfolio:
1. Financial Analysis through Excel and VBA (Fall 2023) – MS Finance
2. Corporate Finance (Fall 2023) – MS Islamic Banking and Finance
3. Quantitative Research Methods in Finance (Spring 2021) – PhD Business Administration

Declarations given in the present curriculum must be considered released according to art. 46 and 47 of DPR n. 445/2000.

The present curriculum does not contain confidential and legal information according to art. 4, paragraph 1, points d) and e) of D.Lgs. 30.06.2003 n. 196.

Please note that CV WILL BE PUBLISHED on the University website and It is recommended that personal and sensitive data should not be included. This template is realized to satisfy the need of publication without personal and sensitive data.

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Place and date: Karachi, Pakistan, December 28, 2023