

Bastien DRUT

Fixed Income, Forex and Volatility Strategy, Amundi Asset Management
PhD Student at Center Emile Bernheim (Université Libre de Bruxelles) and at EconomiX-CNRS
(Université Paris Ouest Nanterre La Défense)

Birth : September 30, 1982
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EDUCATION

2009-Now : PhD Student at Center Emile Bernheim (Université Libre de Bruxelles) and at EconomiX-CNRS (Université Paris Ouest Nanterre La Défense)

« Construction of Socially Responsible Bond Portfolios ».

Directors: Valérie Mignon, Kim Oosterlinck and Ariane Szafarz.

2008 : Diploma of Ecole Nationale de la Statistique et de l'Administration Economique (ENSAE) and Master « Analyse et Politique Economique » at Paris School of Economics

2008 : Diploma of Ecole Centrale de Lyon (ECL)

PROFESSIONAL EXPERIENCE

Amundi Asset Management

Fixed Income, Forex and Volatility Strategist since September 2008

-Forex: fundamental models, tactical models.

-Government bonds: econometric forecasting models, test of strategies, yield curve deformation due to announcement impact

-Socially Responsible Investment: portfolio construction, test of strategies based on SRI indicators.

RESEARCH

Research Themes

Finance: Exchange Rates, Portfolio Management, Responsible Investment

Economics: Sport Economics

Econometrics: Financial Econometrics

PUBLICATIONS

Journal articles

Aglietta M., W. Andreff and B. Drut (2008), "Bourse et Football", *Revue d'Economie Politique*, 118(2), 255-296.

Drut B. (2010), "Sovereign Bonds and Socially Responsible Investment", *Journal of Business Ethics*, forthcoming.

Working Papers

Brière M. and B. Drut (2009), "The Revenge of Purchasing Power Parity on Carry Trades during Crises", Working paper N°09-013, Centre Emile Bernheim, Université Libre de Bruxelles.

Dherbecourt J.-B. and B. Drut (2009), "Who Will Go Down this Year? The Determinants of Promotion and Relegation in European Soccer Leagues", Working paper N°09-038, Centre Emile Bernheim, Université Libre de Bruxelles.

Drut B. (2009), "Nice but Cautious Guys: the Cost of Responsible Investing in the Bond Markets", Working paper N°09-034, Centre Emile Bernheim, Université Libre de Bruxelles.

Drut B. (2010), "Social Responsibility and Mean-Variance Portfolio Selection", Working paper N°10-002, Centre Emile Bernheim, Université Libre de Bruxelles.

WORKSHOPS AND CONFERENCES

2009

- 5th International Finance Conference (Tunisia, 2009)
- 2nd PRI Academic Conference (Ottawa, 2009)

2010

- 2nd Oikos/PRI Young Scholars Finance Academy (Switzerland, 2010)
- 3rd PRI Academic Conference (Copenhagen, 2010, forthcoming)
- AFFI Conference (St Malo, forthcoming)
- 17th Conference Forecasting Financial Markets (Hannover, forthcoming)
- 10th RIEF Doctoral Meeting (Kiel, forthcoming)
- 3rd biennial conference The Economics and Psychology of Football (London, forthcoming)