

# Risk Management and Governance

## Quiz 1

Prof. Hugues Pirotte

# Quiz 1

- Questions

- » What strategies were used by LTCM more exactly?
- » How can you (try to) explain their default?

- Deliverable

- » A 4-page (recto-verso included) document focusing “on the depth not on the width”. Might include some investigation on what LTCM was really doing...