



**M.Sc. in Finance and Banking, 2015/2016**  
Department of Economics and Finance  
University of Rome “Tor Vergata”

**Meeting the Practitioners**

**P&G Alternative Investments**

**Saverio Massi Benedetti, Ph.D.** - Head of Risk Management, Responsible for the Internal Valuation.

**With the participation of Amaranta Pannella (Master MEI Tor Vergata), Structured Finance/ABS Analyst to P&G Alternative Investments.**

April 11, 5:00 pm  
Classroom S9 (2° Floor - Building Didactical)

**Saverio Massi Benedetti Ph.D.** Head of Risk Management, Responsible for the Internal Valuation Function Responsible for risk measurement and management across the whole range of P&G products. Coordinates the asset valuation process in accordance with the regulation set forth by the AIFM Directive. The Risk Manager, as an independent role in the firm, reports directly to the board. Before being appointed as risk manager, in P&G he has been Responsible for the Hedge Fund Department and Head of Quantitative Analysis. Prior to joining P&G SGR in 2007, he spent four years in the Quantitative Analysis team at MAN Investments Inc., in Zurich, Switzerland. Graduated in Economics at the University of Perugia, he achieved a Ph.D. in “Mathematical and Statistical Methods for Economic and Social Sciences” from the same University and a master’s degree in “Advanced Studies in Finance” from ETH and University of Zurich. Since 2013 he is adjunct professor and lecturer for the course “Equity Markets and Alternative Investments” within the Master of Science in Finance program (MOSFI) at LUISS Guido Carli University in Rome.

**P&G Alternative Investments** (<https://www.pgalternative.com/en>) was founded with the aim of using the market experience of a senior team of active professionals to provide Asset Management services. The company has diversified, through time, in a complete and wide range of investment products. P&G has close to 1 billion Euro under management, invested in Real Estate funds, ABS Funds, CDO of ABS, opportunistic total return investment funds and private investment portfolios. As per the activity on securities funds, the focus is on absolute return strategies within niche sectors. P&G has contributed to the creation of the CDO of ABS market and is today one of the main players in this field. The Real Estate team has focused its investment efforts on contribution funds with specific restructuring needs especially on the liability side. P&G can count on a highly qualified team of over 20 professionals with diverse backgrounds and skill sets. This has allowed the company to establish itself as a well recognised niche investment boutique. The company believes in clear communication and full transparency towards its investors and strives to achieve constant innovation in terms of investment research and selection of opportunities.