Algorithmic Trading in Financial Markets

A course taught by Roberto Caloi (Banca Sella Holding)

Roberto currently serves as the Head of the Equity and Derivatives desk at Banca Sella Holding. His background includes prior roles as an FX dealer, market maker for index and single stock options, and an algorithmic trader in cash equity and equity index futures.
In his current capacity, he oversees the bank's market-making operations for delta-one equity-linked financial instruments.

Key points

1. The Central Order Book
2. The Roll Model of traded prices
3. Inventory Control and the dealer problem
4. Statistical Arbitrage
5. Optimal Execution
6. Automation and network latency

Lectures dates

Aula Baccara
Campus Perrone

November 3rd 2025: 14:00-16.00
November 4th 2025: 11:00-13.00
November 5th 2025: 9:00-13.00
Aula Info 101 Baccara

MSc Management and Finance acknowledges the financial support by Banca Sella Holdings

It is planned to offer the option of remote attendance for those who might be interested.

Additional information on contents and costs: **manfin@uniupo.it**