



**David L. Ciocca**  
**Portfolio Manager in Currency Management**  
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David is a Portfolio Manager in Currency Management at State Street Global Markets in Boston, MA. He assumed this role in July, 2016.

Prior to joining State Street, David was Director of Research at A.G. Bisset Associates, LLC (AGB) from 2013 to 2016. At AGB, David oversaw continued investment developments and portfolio management for the firm's \$1.5 billion in model-driven currency strategies.

David was the founder and Chief Investment Officer of Roland Asset Management, LLC from 2011 to 2013. Roland was a registered Commodity Trading Advisor (CTA) that specialized in trading sophisticated options and futures strategies in the foreign exchange, interest rate, stock index, and metals markets for institutional investors.

For the 10 years prior to 2011, David was a Quantitative Portfolio Manager for two well-known hedge funds. From 2007 to 2011 he worked at Diamondback Capital Management, a \$6 billion hedge fund, and from 2002 to 2007 David was at Graham Capital Management, a \$9 billion multi-strategy fund. At both firms, David focused on quantitative portfolio management and trading of futures and options in the foreign exchange, interest rate, stock index, and metals markets.

From 2000 to 2002, David worked for Niederhoffer Investments as a quantitative analyst and trader, where he worked alongside legendary fund manager Victor Niederhoffer.

David holds an MS in Finance (1988) and a BS in Mechanical Engineering (1993) from Rochester Institute of Technology. As an undergrad, he was an NCAA All-American and 3-time Academic All-American in wrestling. He is also a member of RIT's Sports Hall of Fame.