

ATENEO-BAP INSTITUTE OF BANKING



ATENEO DE MANILA UNIVERSITY
GRADUATE SCHOOL OF BUSINESS
CENTER FOR CONTINUING EDUCATION



BANKERS ASSOCIATION
OF THE PHILIPPINES

114th BAP TREASURY CERTIFICATION PROGRAM 2.0

Updated Curriculum for Certified Treasury Professionals (CTP)

April 28 – May 16, 2025

LIVE SESSIONS: SCHEDULE VIA ATENEO ZOOM

SCHEDULE	TIME	TOPIC BREAKDOWN	RESOURCE PERSON
Day 1 April 28, Monday	1:00 – 5:00 pm	- Introduction - TCP 2.0 - Principles and Frameworks - Ped-AI-gogy - Overview of the MCM	Roy Lacsamana
	5:00 – 6:00 pm	<i>Dinner Break</i>	
	6:00 – 9:00 pm	Managing Liquidity	Roy Lacsamana
Day 2 April 29, Tuesday	1:00 – 5:00 pm	- Mathematics of Investments - BSP Circulars - Accounting Standards – PFRS 9	Paul Allado
	5:00 – 6:00 pm	<i>Dinner Break</i>	
	6:00 – 9:00 pm	Market Analysis	Jonas Ravelas
Day 3 April 30, Wednesday	1:00 – 5:00 pm	- Auctions, PDS Rules - Market Conventions	Paul Allado
	5:00 – 6:00 pm	<i>Dinner Break</i>	
	6:00 – 9:00 pm	Debt Instruments Part I	Kevin Magsaysay
Day 4 May 2, Friday	1:00 – 5:00 pm	- Duration and Convexity - Risk and Reward	Paul Allado
	5:00 – 6:00 pm	<i>Dinner Break</i>	
	6:00 – 9:00 pm	Debt Instruments Part II	Kevin Magsaysay
Day 5 May 3, Saturday	9:00 am – 12:00 nn	Portfolio Mgt. (VaR Parity)	Roy Lacsamana
	12:00 nn – 1:00 pm	<i>Lunch Break</i>	
	1:00 – 4:00 pm	Forward Rate Agreements (FRAs)	Roy Lacsamana

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Day 6 May 5, Monday	1:00 – 5:00 pm	PH Model Code lecture (Feynmann Technique)	Roy Lacsamana
	5:00 – 6:00 pm	Dinner Break	
	6:00 – 9:00 pm	Enterprise Risk Management (GFC 2008)	Roy Lacsamana
Day 7 May 6, Tuesday	1:00 – 5:00 pm	PH Model Code Review Class PH Model Mock Exam	Roy Lacsamana
	5:00 – 6:00 pm	Dinner Break	
	6:00 – 9:00 pm	Fixed Income (FI) Review Class	Roy Lacsamana
Day 8 May 7, Wednesday	1:00 – 5:00 pm	- FX Market Overview - FX 101	Roy Lacsamana
	5:00 – 6:00 pm	Dinner Break	
	6:00 – 9:00 pm	- Pricing of FX Contracts - FX Cross	Roy Lacsamana
Day 9 May 8, Thursday	1:00 – 5:00 pm	FX Swaps	Roy Lacsamana
	5:00 – 6:00 pm	Dinner Break	
	6:00 – 9:00 pm	- Non-deliverable Forwards - Market Convention - MORBFX	Roy Lacsamana
Day 10 May 9, Friday	1:00 – 5:00 pm	- Duration and Convexity - Risk and Reward - Accounting Standards – PFRS 9	Paul Allado
	5:00 – 6:00 pm	Dinner Break	
	6:00 – 9:00 pm	Currency Options	Roy Lacsamana
Day 11 May 10, Saturday	9:00 am – 12:00 nn	Portfolio Mgt. (VaR Parity)	Roy Lacsamana
	12:00 nn – 1:00 pm	Lunch Break	
	1:00 – 4:00 pm	Market Analysis	Jonas Ravelas
Day 12 May 13, Tuesday	1:00 – 5:00 pm	PH Model Code lecture (Feynmann Technique)	Roy Lacsamana
	5:00 – 6:00 pm	Dinner Break	
	6:00 – 9:00 pm	Enterprise Risk Management (GFC 2008)	Roy Lacsamana
Day 13 May 14, Wednesday	1:00 – 5:00 pm	PH Model Code Review Class PH Model Mock Exam	Roy Lacsamana
	5:00 – 6:00 pm	Dinner Break	
	6:00 – 9:00 pm	Foreign Exchange (FX) Review Class	Roy Lacsamana

As of April 10, 2025

*Arrangement of topics may change without prior notice.

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CERTIFICATION EXAMINATION - ONSITE

Date: **May 16, 2025 (Friday)**

Venue: **Ateneo de Manila University – Salcedo Campus**

**Exact review and examination schedules will be sent via email to registered participants.*

**Please follow your schedule strictly.*

**Participants are required bring your OWN laptop/gadget for the exam proper.*