



11th Treasury Operations Certificate Program

DATES

March 19, 20, 21, 26, 27, & 28, 2020
Thursday - Saturday
9:00 am - 5:00 pm

PROGRAM FEE

Php 32,400 (Early Eagle Rate until Mar. 5)
Php 35,400 (Regular Rate)

HOW TO REGISTER ONLINE

Online
www.cce.ateneo.edu

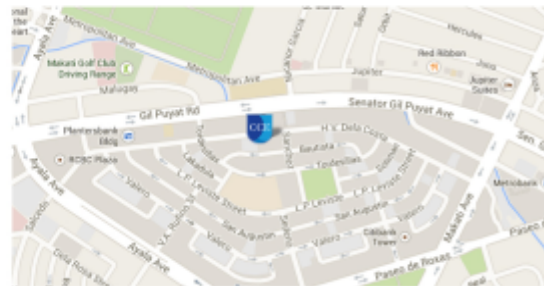
Email
sales.cce@ateneo.edu

Call
+63(2) 8830.2041

* Schedules and prices may change without prior notice

VENUE

3/F Ateneo de Manila University - Salcedo Campus, 130 HV Dela Costa St., Salcedo Village, Makati City, Philippines



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ATENEO - BAP INSTITUTE OF BANKING



ATENEO DE MANILA UNIVERSITY
GRADUATE SCHOOL OF BUSINESS



BANKERS ASSOCIATION
OF THE PHILIPPINES



This program covers the full complement of processes in the life cycle of a Treasury trade, as it is dealt in the front office, risk-managed in the middle office and processed in the back office. It uses select asset classes and their derivatives to illustrate the detailed workflow and Operational risk points for each function. It describes and applies the framework of Straight-Through Processing (STP) within the entire trade life cycle – from deal entry to financial and risk reporting, and emphasizes the alignment of these functions with post-Global Financial Crisis 2008 reforms, e.g., trade repository reporting, central clearing through a recognized exchange as recommended by the U. S. Dodd-Frank Act. This is based on the ACI Operations Certificate Syllabus of 2013.

Learning Objectives

To facilitate learning on the core knowledge, essential skill sets and global standard market practices on:

1. Key operational processes and their connectivity, involved in the life cycle of a trade, generic to all Treasury deals and unique to specific products
2. Operational risk in the various activities as defined and described by Basel and the required internal controls to manage this risk as it affects other enterprise risks
3. Sequence of logical steps in Straight-Through Processing (STP) enabled by a Treasury Management System (TMS)
4. Front-office and back-office segregated functions and processes including Best Practices Operations as embodied in *The PH Model Code*
5. Pricing and valuation of Treasury products applying basic financial math

To appreciate the role of Operations as more than a 'back-office' function as it involves efficient processes, change management and internal controls

Target Learners

- Recent entrants to Operations
- Trading Room Support Staff
- Front-office Personnel
- Product Control & Risk Officers
- Compliance Officers
- Internal and external Auditors
- System Developers & IT Vendors
- BPOs and Shared Services Personnel

About Ateneo - BAP

The Ateneo-Bankers Association of the Philippines (BAP) Institute of Banking is a non-stock, non-profit organization, that considers the country's commercial and universal banks as its learner institutions.

Much like any other organizations, the BAP provides the fundamental venue for member banks to raise and discuss issues that affect banking operations. The BAP's mandate is to act as the unifying voice of the banking industry in an environment where business background and both interest between domestic and foreign banks are profoundly diverse.

Testimonials

"I will highly recommend TOCP to my Treasury Operation Department because completing this training gave me more pride and honor to be working in the back office."

Noemi Claire C. Bitantes
Senior Assistant Manager
Metropolitan Bank and Trust Co.

"Excellent, this program made me appreciate more my current work in the back office"

Irene Hinaloc
Acting Bank Officer II
Bangko Sentral ng Pilipinas

"This was a great course. I really learned a lot and will be mandating my staff to attend future sessions."

Nely Santiago
Head, Treasury and Strategic Sourcing
PhilAm Life

"Sir Roy Lacsamana was able to deliver the course in a fun way of learning. Every topic was well-discussed and related to real-life scenarios that will enable students to have a clear understanding."

Marie Natividad
Senior Treasury Assistant
Asian Development Bank

Program Content Summary (Based on the ACI Operations Certificate of 2013)

- The Role of Treasury (The Front Office)
- The Global Financial Markets
- Front-Office and Operations Overview
- Critical Path of a Treasury Trade (STP enabled)
 - Deal Capture
 - Confirmation
 - Clearing & Settlement
 - Reconciliation & Resolution
- Profit & Loss Measurement
- Enterprise Risk Management
- Risk Measurement & Management
- Best Practices Operations (*The PH Model Code*)

Program Director & Course Facilitator



Mr. Roy B. Lacsamana

is a global finance professional with intuitive knowledge, extensive expertise and intensive experience in Treasury (Front Office and Operations), Enterprise Risk Management, Financial Derivatives, Global Trade & Finance, and Elliott Wave Analysis. He is consulted to capacitate firms on: balance sheet and capital management, structuring of derivative-based products, proprietary trading, market analysis and trading strategies applying the Elliott Wave Principle, financial modeling for MVaR, formulation of investment and ERM policies, Basel-based risk-adjusted pricing and performance metrics, trade and treasury transaction processing and accounting.

He is a global facilitative trainer for Money & Capital Markets, Foreign Exchange, Basic Financial Derivatives, Enterprise Risk Management, Global Trade & Finance, Elliott Wave Analysis, Counterparty Credit Risk, Credit Valuation Adjustment and All About Market Value at Risk courses, for Central Banks, SEC, universal banks, multinational corporations, local conglomerates, business schools, professional associations, private individuals conducted in key Asian, Middle Eastern and European financial centers. He certifies Money Market and Foreign Exchange traders through the Ateneo-BAP Treasury Certification Program, and designs and develops e-learning courses.

He is also the author of the BAP FX Accounting Manual, Corporate Risk Management Manual, Debt and Fund Management Policy Manuals and co-author of the BAP Financial Market Risk Reference Manual, The PH Code of Conduct and Market Practices (The PH Model Code) for Treasury Activities.

Program Outline and Schedule

Day 1

A. **Trade Execution**

- o Before The Trade
To map out the steps that a dealer takes before concluding a trade
- o The Trade
To show how a deal is consummated through various channels, with diverse parties, for different intents
- o After The Trade
To keep track of FX and liquidity positions affected by the trade

B. **Role of Treasury**

To provide the functional context of Treasury within the Financial Markets Division, focusing on the role and responsibilities of each desk and the required support functions to achieve Return on Economic Capital

C. **The Global Financial Markets (Part I)**

- o Fixed-income Securities Market
To explain and differentiate the attributes of each money and capital market instruments.
- o Currency Exchange Market
To describe the characteristics of FX spot, forward and swap contracts and their uses for hedging and for active risk taking.

Day 2

C. **The Global Financial Markets (Part II)**

- o Derivatives Market
To discuss the generic types of derivatives - forwards, futures, swaps, options across select asset classes and their practical applications by banks and corporates

D. **Front Office and Operations Overview**

To describe the strict segregation of the dealing room and back-office functions

E. **Deal Capture**

To illustrate the life cycle of a trade that starts with deal capture and trade entry after it is dealt and the post-trade processes that ensue

Day 3

F. **Confirmation**

To illustrate the sub processes in trade confirmation – sending of confirmation advices, matching and affirmation

G. **Settlement & Clearing**

To demonstrate and emphasize the importance of settlement and payment systems for securities and funds, (e.g., Continuous Linked Settlement or CLS), domestic transfer systems for USD and RMB

H. **Reconciliation and Resolution**

To exemplify the matching of two records with the same information (Foreign Currency Control Ledger and FX Blotter reconciliation, Nostro account ledger and SWIFT statements reconciliation) and stress the relevance of investigations to identify and rectify variances

I. **Profit & Loss Measurement**

To account for Profit or Losses on risk positions and explain the accounting principles using Basel Banking and Trading Book segregation – mark-to-market versus accrual

Day 4

J. **Enterprise Risk Management**

To provide the framework to discuss the 7 Operational risk events as classified and described by Basel and to relate Operational risk to other major risks that an enterprise/firm/bank is exposed to

K. **Risk Measurement**

To discuss Market Value at Risk, Earnings at Risk, Counterparty Credit Risk quantification methodology to manage risk and allocate capital to measure performance through ROEC

L. **Best Practices Operations (PH Model Code)**

To apply sections of the revised PH Model Code for Best Practices Operations on key processes and Operational risk controls

Day 5

M. **Trade Life Cycle Simulation**

To apply the acquired knowledge and skill sets within near - real scenarios

Day 6 Review and Exam