

# ATENEO-BAP INSTITUTE OF BANKING



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



BANKERS ASSOCIATION  
OF THE PHILIPPINES

## 125<sup>th</sup> BAP TREASURY CERTIFICATION PROGRAM 2.0 **BLENDED**

Updated Curriculum for Certified Treasury Professionals (CTP)

July 27 to August 13, 2026

SCHEDULE	TIME	TOPIC BREAKDOWN	RESOURCE PERSON
<b>Day 1</b> July 27, Monday	1:00 – 5:00 pm <b>ONLINE</b>	<ul style="list-style-type: none"> <li>Introduction                             <ul style="list-style-type: none"> <li>TCP 2.0</li> <li>Principles and Frameworks</li> <li>Ped-AI-gogy</li> </ul> </li> <li>Overview of the MCM</li> </ul>	Roy Lacsamana
	5:00 – 6:00 pm	<i>Dinner Break</i>	
	6:00 – 9:00 pm <b>ONLINE</b>	<ul style="list-style-type: none"> <li>Managing Liquidity</li> </ul>	Roy Lacsamana
<b>Day 2</b> July 28, Tuesday	6:00 – 9:00 pm <b>IN-PERSON</b>	<ul style="list-style-type: none"> <li>Market Analysis</li> </ul>	Jonas Ravelas
<b>Day 3</b> July 29, Wednesday	1:00 – 5:00 pm <b>IN-PERSON</b>	<ul style="list-style-type: none"> <li>Auctions, PDS Rules</li> <li>Market Conventions</li> </ul>	Melani Pisiao
	5:00 – 6:00 pm	<i>Dinner Break</i>	
	6:00 – 9:00 pm <b>IN-PERSON</b>	<ul style="list-style-type: none"> <li>Debt Instruments Part I</li> </ul>	Kevin Magsaysay
<b>Day 4</b> July 30 Thursday	6:00 – 9:00 pm <b>IN-PERSON</b>	<ul style="list-style-type: none"> <li>Debt Instruments Part II</li> </ul>	Kevin Magsaysay
<b>Day 5</b> August 1, Saturday	9:00 am – 12:00 nn <b>IN-PERSON</b>	<ul style="list-style-type: none"> <li>Mathematics of Investments</li> <li>BSP Circulars</li> <li>Accounting Standards - PFRS 9</li> </ul>	Paul Allado
	12:00 nn – 1:00 pm	<i>Lunch Break</i>	
	1:00 – 4:00 pm <b>IN-PERSON</b>	<ul style="list-style-type: none"> <li>Duration &amp; Convexity</li> <li>Risk &amp; Reward</li> </ul>	Paul Allado
<b>Day 6</b> August 3,	1:00 – 5:00 pm <b>ONLINE</b>	<ul style="list-style-type: none"> <li>Portfolio Mgt. (VaR Parity)</li> </ul>	Roy Lacsamana

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<b>Monday</b>	5:00 – 6:00 pm	<i>Dinner Break</i>	
	6:00 – 9:00 pm <b>ONLINE</b>	<ul style="list-style-type: none"> <li>Forward Rate Agreements (FRAs)</li> </ul>	Roy Lacsamana
<b>Day 7 August 4, Tuesday</b>	1:00 – 5:00 pm <b>ONLINE</b>	<ul style="list-style-type: none"> <li>PH Model Code lecture (Feynman Technique)</li> </ul>	Roy Lacsamana
	5:00 – 6:00 pm	<ul style="list-style-type: none"> <li><i>Dinner Break</i></li> </ul>	
	6:00 – 9:00 pm <b>ONLINE</b>	<ul style="list-style-type: none"> <li>Enterprise Risk Management (GFC 2008)</li> </ul>	Roy Lacsamana
<b>Day 8 August 5, Wednesday</b>	1:00 – 5:00 pm <b>ONLINE</b>	<ul style="list-style-type: none"> <li>PH Model Code Review Class</li> <li>PH Model Mock Exam</li> </ul>	Roy Lacsamana
	5:00 – 6:00 pm	<i>Dinner Break</i>	
	6:00 – 9:00 pm <b>ONLINE</b>	<ul style="list-style-type: none"> <li>Fixed Income (FI) Review Class</li> </ul>	Roy Lacsamana
<b>Day 9 August 6, Thursday</b>	1:00 – 5:00 pm <b>ONLINE</b>	<ul style="list-style-type: none"> <li>FX Market Overview</li> <li>FX 101</li> </ul>	Roy Lacsamana
	5:00 – 6:00 pm	<i>Dinner Break</i>	
	6:00 – 9:00 pm <b>ONLINE</b>	<ul style="list-style-type: none"> <li>Pricing of FX Contracts</li> <li>FX Cross</li> </ul>	Roy Lacsamana
<b>Day 10 August 7, Friday</b>	1:00 – 5:00 pm <b>ONLINE</b>	<ul style="list-style-type: none"> <li>FX Swaps</li> </ul>	Roy Lacsamana
	5:00 – 6:00 pm	<i>Dinner Break</i>	
	6:00 – 9:00 pm <b>ONLINE</b>	<ul style="list-style-type: none"> <li>Non-deliverable Forwards</li> <li>Market Convention</li> <li>MORBFX</li> </ul>	Roy Lacsamana
<b>Day 11 August 8, Saturday</b>	9:00 am – 12:00 nn <b>IN-PERSON</b>	<ul style="list-style-type: none"> <li>Mathematics of Investments</li> <li>BSP Circulars</li> <li>Accounting Standards – PFRS 9</li> </ul>	Paul Allado
	12:00 nn – 1:00 pm	<i>Lunch Break</i>	
	1:00 – 4:00 pm <b>IN-PERSON</b>	<ul style="list-style-type: none"> <li>Duration and Convexity</li> </ul>	Paul Allado
<b>Day 12 August 10, Monday</b>	6:00 – 9:00 pm <b>ONLINE</b>	<ul style="list-style-type: none"> <li>Currency Options</li> </ul>	Roy Lacsamana

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<b>Day 13</b> <b>August 11,</b> <b>Tuesday</b>	1:00 – 5:00 pm <b>ONLINE</b>	<ul style="list-style-type: none"> <li>Portfolio Mgt. (VaR Parity)</li> </ul>	Roy Lacsamana
	5:00 – 6:00 pm	<i>Dinner Break</i>	
	6:00 – 9:00 pm <b>IN-PERSON</b>	<ul style="list-style-type: none"> <li>Market Analysis</li> </ul>	Jonas Ravelas
<b>Day 14</b> <b>August 12,</b> <b>Wednesday</b>	1:00 – 5:00 pm <b>ONLINE</b>	<ul style="list-style-type: none"> <li>PH Model Code lecture (Feynman Technique)</li> </ul>	Roy Lacsamana
	5:00 – 6:00 pm	<ul style="list-style-type: none"> <li><i>Dinner Break</i></li> </ul>	
	6:00 – 9:00 pm <b>ONLINE</b>	<ul style="list-style-type: none"> <li>Enterprise Risk Management (GFC 2008)</li> </ul>	Roy Lacsamana
<b>Day 15</b> <b>August 13,</b> <b>Thursday</b>	1:00 – 5:00 pm <b>ONLINE</b>	<ul style="list-style-type: none"> <li>PH Model Code Review Class</li> <li>PH Model Mock Exam</li> </ul>	Roy Lacsamana
	5:00 – 6:00 pm	<i>Dinner Break</i>	
	6:00 – 9:00 pm <b>ONLINE</b>	<ul style="list-style-type: none"> <li>Foreign Exchange (FX) Review Class</li> </ul>	Roy Lacsamana

As of 25 June 2026

\*Arrangement of topics may change without prior notice.

## BLENDDED SESSIONS

**ONLINE:** via Ateneo Zoom

**IN-PERSON:** Ateneo de Manila University – Salcedo Campus

## CERTIFICATION EXAMINATION – IN-PERSON

Date: **August 18, 2026 (Tuesday)**

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 to bring their OWN laptop/gadget for the in-person examination.