

ATENEO-BAP INSTITUTE OF BANKING



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



BANKERS ASSOCIATION
OF THE PHILIPPINES

125th BAP TREASURY CERTIFICATION PROGRAM 2.0 **BLENDED**

Updated Curriculum for Certified Treasury Professionals (CTP)

April 6 - 27, 2026

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

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

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

As of 24 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.