

ATENEO-BAP INSTITUTE OF BANKING



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



BANKERS ASSOCIATION
OF THE PHILIPPINES

127th BAP TREASURY CERTIFICATION PROGRAM **BLENDED**

Updated Curriculum for Certified Treasury Professionals (CTP)

October 5 - 26, 2026

SCHEDULE	TIME	TOPIC BREAKDOWN	RESOURCE PERSON
Day 1 October 5, Monday	1:00 – 5:00 pm ONLINE	- 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 ONLINE	Managing Liquidity	Roy Lacsamana
Day 2 October 6, Tuesday	6:00 – 9:00 pm IN-PERSON	Market Analysis	Jonas Ravelas
Day 3 October 7, Wednesday	1:00 – 5:00 pm IN-PERSON	- Auctions, PDS Rules - Market Conventions	Melani Pisiao
	5:00 – 6:00 pm	<i>Dinner Break</i>	
	6:00 – 9:00 pm IN-PERSON	Debt Instruments Part I	Kevin Magsaysay
Day 4 October 8 Thursday	6:00 – 9:00 pm IN-PERSON	Debt Instruments Part II	Kevin Magsaysay
Day 5 October 9, Friday	1:00 – 5:00 pm ONLINE	Portfolio Mgt. (VaR Parity)	Roy Lacsamana
	5:00 – 6:00 pm	<i>Dinner Break</i>	
	6:00 – 9:00 pm ONLINE	Forward Rate Agreements (FRAs)	Roy Lacsamana
Day 6 October 10, Saturday	9:00 am – 12:00 nn IN-PERSON	- Mathematics of Investments - BSP Circulars - Accounting Standards - PFRS 9	Paul Allado

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	12:00 nn – 1:00 pm	Lunch Break	
	1:00 – 4:00 pm IN-PERSON	- Duration & Convexity - Risk & Reward	Paul Allado
Day 7 October 12, Monday	1:00 – 5:00 pm ONLINE	PH Model Code lecture (Feynman Technique)	Roy Lacsamana
	5:00 – 6:00 pm	Dinner Break	
	6:00 – 9:00 pm ONLINE	Enterprise Risk Management (GFC 2008)	Roy Lacsamana
Day 8 October 13, Tuesday	1:00 – 5:00 pm ONLINE	- PH Model Code Review Class - PH Model Mock Exam	Roy Lacsamana
	5:00 – 6:00 pm	Dinner Break	
	6:00 – 9:00 pm ONLINE	Fixed Income (FI) Review Class	Roy Lacsamana
Day 9 October 14, Wednesday	1:00 – 5:00 pm ONLINE	- FX Market Overview - FX 101	Roy Lacsamana
	5:00 – 6:00 pm	Dinner Break	
	6:00 – 9:00 pm ONLINE	- Pricing of FX Contracts - FX Cross	Roy Lacsamana
Day 10 October 15, Thursday	1:00 – 5:00 pm ONLINE	FX Swaps	Roy Lacsamana
	5:00 – 6:00 pm	Dinner Break	
	6:00 – 9:00 pm ONLINE	- Non-deliverable Forwards - Market Convention - MORBFX	Roy Lacsamana
Day 11 October 16, Friday	6:00 – 9:00 pm ONLINE	Currency Options	Roy Lacsamana
Day 12 October 17, Saturday	9:00 am – 12:00 nn IN-PERSON	- Mathematics of Investments - BSP Circulars - Accounting Standards – PFRS 9	Paul Allado
	12:00 nn – 1:00 pm	Lunch Break	
	1:00 – 4:00 pm	Duration and Convexity	Paul Allado

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	IN-PERSON	Risk & Reward	
Day 13 October 19, Monday	1:00 – 5:00 pm ONLINE	Portfolio Mgt. (VaR Parity)	Roy Lacsamana
	5:00 – 6:00 pm	<i>Dinner Break</i>	
	6:00 – 9:00 pm IN-PERSON	Market Analysis	Jonas Ravelas
Day 14 October 20, Tuesday	1:00 – 5:00 pm ONLINE	PH Model Code lecture (Feynman Technique)	Roy Lacsamana
	5:00 – 6:00 pm	<i>Dinner Break</i>	
	6:00 – 9:00 pm ONLINE	Enterprise Risk Management (GFC 2008)	Roy Lacsamana
Day 15 October 21, Wednesday	1:00 – 5:00 pm ONLINE	- 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	Foreign Exchange (FX) Review Class	Roy Lacsamana

As of 27 July 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: **October 26, 2026 (Monday)**

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.