

# ATENEO-BAP INSTITUTE OF BANKING



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



BANKERS ASSOCIATION  
OF THE PHILIPPINES

## 113<sup>th</sup> BAP TREASURY CERTIFICATION PROGRAM 2.0

Updated Curriculum for Certified Treasury Professionals (CTP)

February 4 - 18, 2025

### LIVE SESSIONS: SCHEDULE VIA ATENEO ZOOM

SCHEDULE	TIME	TOPIC BREAKDOWN	RESOURCE PERSON
<b>Day 1</b> February 4, Tuesday	1:00 – 5:00 pm	<ul style="list-style-type: none"> <li>• Introduction                             <ul style="list-style-type: none"> <li>○ TCP 2.0</li> <li>○ Ped-AI-gogy (<i>Animated Infographics</i>)</li> </ul> </li> <li>• Overview of the MCM (55)</li> <li>• Managing Liquidity (62)</li> </ul>	Roy Lacsamana
	5:00 – 6:00 pm	<i>Dinner Break</i>	
	6:00 – 9:00 pm	<ul style="list-style-type: none"> <li>• Mathematics of Investments (55)</li> <li>• Duration and Convexity (27)</li> <li>• Market Conventions (21)</li> <li>• BSP Circulars (11)</li> <li>• Accounting Standards – PFRS 9 (34)</li> </ul>	Paul Allado
<b>Day 2</b> February 5, Wednesday	1:00 – 5:00 pm	<ul style="list-style-type: none"> <li>• Debt Instruments Part I (1 to 75)</li> </ul>	Kevin Magsaysay
	5:00 – 6:00 pm	<i>Dinner Break</i>	
	6:00 – 9:00 pm	<ul style="list-style-type: none"> <li>• Debt Instruments Part II (76 of 151)</li> </ul>	Kevin Magsaysay
<b>Day 3</b> February 6, Thursday	1:00 – 5:00 pm	Common Topics <ul style="list-style-type: none"> <li>• Market Analysis (40)</li> <li>• Ray Dalio YouTube (<i>How the Economy Works</i>)</li> </ul>	Jonas Ravelas
	5:00 – 6:00 pm	<i>Dinner Break</i>	
	6:00 – 9:00 pm	<ul style="list-style-type: none"> <li>• Debt Instruments Part III – Proficiency Checks</li> </ul>	Kevin Magsaysay
<b>Day 4</b> February 7, Friday	1:00 – 5:00 pm	<ul style="list-style-type: none"> <li>• FX Market Overview (22)</li> <li>• FX 101 (55)</li> </ul>	Roy Lacsamana
	5:00 – 6:00 pm	<i>Dinner Break</i>	
	6:00 – 9:00 pm	<ul style="list-style-type: none"> <li>• Pricing of FX Contracts (46)</li> <li>• FX Cross Rates (34)</li> </ul>	Roy Lacsamana
<b>Day 5</b> February 10, Monday	1:00 – 5:00 pm	<ul style="list-style-type: none"> <li>• FX Swaps (60)</li> </ul>	Roy Lacsamana
	5:00 – 6:00 pm	<i>Dinner Break</i>	

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	6:00 – 9:00 pm	<ul style="list-style-type: none"> <li>Non-Deliverable Forwards (21)</li> <li>Market Conventions (8)</li> <li>MORBFX (30)</li> </ul>	Roy Lacsamana
<b>Day 6</b> <b>February 11,</b> <b>Tuesday</b>	1:00 – 5:00 pm	Common Topics <ul style="list-style-type: none"> <li>Regulation, Circulars, Rules (27)</li> <li>Accounting Standards – PFRS (34)</li> <li>Risk &amp; Reward (63)</li> </ul>	Paul Allado
	5:00 – 6:00 pm	<ul style="list-style-type: none"> <li>Dinner Break</li> </ul>	
	6:00 – 9:00 pm	Common Topics <ul style="list-style-type: none"> <li>Operational Risk Management (62)</li> <li>Duration and Convexity (27)</li> </ul>	Paul Allado
<b>Day 7</b> <b>February 12,</b> <b>Wednesday</b>	1:00 – 5:00 pm	Common Topics <ul style="list-style-type: none"> <li>Portfolio Management - VaR Parity (53)</li> </ul>	Roy Lacsamana
	5:00 – 6:00 pm	<ul style="list-style-type: none"> <li>Dinner Break</li> </ul>	
	6:00 – 9:00 pm	Common Topics <ul style="list-style-type: none"> <li>Market Analysis (40)</li> <li>Ray Dalio YouTube (<i>How the Economy Works</i>)</li> </ul>	Jonas Ravelas
<b>Day 8</b> <b>February 13,</b> <b>Thursday</b>	1:00 – 5:00 pm	Common Topics <ul style="list-style-type: none"> <li>Enterprise Risk Management (GFC 2008)</li> </ul>	Roy Lacsamana
	5:00 – 6:00 pm	Dinner Break	
	6:00 – 9:00 pm	Common Topics <ul style="list-style-type: none"> <li>PH Model Code Part I (1 to 86)</li> </ul>	Roy Lacsamana
<b>Day 9</b> <b>February 14,</b> <b>Friday</b>	1:00 – 5:00 pm	Common Topics <ul style="list-style-type: none"> <li>PH Model Code Part II (87 to 172)</li> </ul>	Roy Lacsamana
	5:00 – 6:00 pm	Dinner Break	
	6:00 – 9:00 pm	<a href="#">PH Model Code Review Class</a> <a href="#">PH Model Mock Exam</a>	Roy Lacsamana
<b>Day 10</b> <b>February 15,</b> <b>Saturday</b>	9:00 am – 12:00 nn	<a href="#">Fixed Income (FI) Review Class</a>	Roy Lacsamana
	12:00 nn – 1:00 pm	Lunch Break	
	1:00 – 4:00 pm	<a href="#">Foreign Exchange (FX) Review Class</a>	Roy Lacsamana

As of January 20, 2025

\*Arrangement of topics may change without prior notice.

## CERTIFICATION EXAMINATION - ONSITE

Date: **February 18, 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 bring your OWN laptop/gadget for the exam proper.