CERTIFIED BY

BTRM

The Certificate
of Bank Treasury
Risk Management

BTRM ADVANCED TREASURY MASTERCLASS SERIES

CAPITAL & PORTFOLIO MANAGEMENT

Start date: Tuesday 5th May 2026

4-week flexible global learning

The BTRM Advanced Treasury Masterclasses run over four weeks in a live online format offering a highly effective learning experience by balancing depth, flexibility, and Faculty engagement.

In today's dynamic banking landscape, capital and portfolio management have become critical pillars of strategic success. As financial institutions face increasing regulatory scrutiny and performance pressures, mastering these disciplines is essential for sustainable growth and resilience. The Capital & Portfolio Management Masterclass is designed to empower professionals with the tools, insights, and frameworks needed to navigate complex capital planning, optimize portfolio efficiency, and align with global regulatory standards. Whether you're in treasury, risk, or strategic planning, this course offers a transformative learning experience tailored to the evolving demands of modern banking.

The live format encourages real-time interaction with the Faculty instructors and peers, fostering deeper discussions and immediate problem solving. Spacing the sessions weekly also accommodates the busy schedules of banking professionals, ensuring minimal disruption to daily responsibilities while maximising learning retention and practical application. The course ends with a structured assessment multiple-choice test & certificate. Students get to keep the course in their own personal BTRM educational portal for 12 months.

Course Overview

START DATE: Tuesday 5th May

DELIVERY MODE:
Live Online (flexible learning over 4 weeks, 1 lecture per week)

GLOBAL START TIME:
Accessible for many participants worldwide.

STRUCTURED ASSESSMENT:
Multiple-Choice Test & Certificate

TOTAL LECTURE Hours: 18 hours (4.5 hours/week)

INSTRUCTOR: Dr. Andrea Cremonino, Ph.D.

EMPOWERING GLOBAL TALENT:
Emerging Markets Subsidy

BTRM ALUMNI AND CURRENT STUDENTS: 40% Discount (off the standard fee)

Global Start Times

London (GMT, UTC = 0) → 1.00 PM
Johannesburg (SAST / UTC+1) → 2:00 PM
India (IST, UTC+4:30) → 5:30 PM
Singapore (SGT, UTC+7) → 8:00 PM
São Paulo (BRT, UTC–4) → 9:00 AM
New York (EDT, UTC–5) → 8:00 AM

16 hours: Delivered over 4 weeks, live online, one lecture per week with 30 minute break, as follows:

Week 1: Tuesday 5th May
1.00 PM UK – live start – 1pm – 5.30pm
5.30 PM IST – live start – 5.30pm – 10.00pm
9.00 AM EST – live start – 8am – 12.30pm

Week 2: Tuesday 12th May
1.00 PM UK – live start – 1pm – 5.30pm
5.30 PM IST – live start – 5.30pm – 10.00pm
9.00 AM EST – live start – 8am – 12.30pm

Week 3: Tuesday 19th May
1.00 PM UK – live start – 1pm – 5.30pm
5.30 PM IST – live start – 5.30pm – 10.00pm
9.00 AM EST – live start – 8am – 12.30pm

Week 4: Tuesday 26th May
1.00 PM UK – live start – 1pm – 5.30pm
5.30 PM IST – live start – 5.30pm – 10.00pm
9.00 AM EST – live start – 8am – 12.30pm

Course Overview

This intensive program provides a deep dive into Capital & Portfolio Management frameworks, methodologies, and practical applications, with a focus on how to ensure an appropriate capital remunerations product pricing, liquidity management, and regulatory integration. Participants will learn how to manage bank to ensure an appropriate capital remuneration with an overall framework made by capital planning, deployment to business lines, how to steer the business in a risk adjusted perspective by setting targets and calculate cost of capital. The course includes case studies, practical examples and comparison across the markets.

Learning Outcomes

By the end of the program, participants will understand:

- Regulation on risk measurement, capital requirements and how it impacts bank management
- Capital Planning: part of the budget process and risk adjusted KPIs, including setting cost of capital
- Capital Management on the business side: portfolio management, capital efficiency
- Governance
- Comparison of different banking markets and their evolution

Weekly Forum

Q&A weekly lecture forum. Students can submit question on the forum that will be answered live in weeks 2, 3, and 4.

Multiple-Choice Test & Certificate

The BTRM Advanced Treasury Masterclass Series ends with a Multiple-Choice Test. This test is available until Tuesday 2nd June.

Learning Resource

Students get to keep the training for 12 months post course.

Course Schedule & Case Studies

What You'll Learn

- Understand how banking regulation and supervision impact capital management.
- Integrate capital planning into budgeting and risk-adjusted KPIs.
- Calculate and apply cost of capital across business lines.
- Optimize capital deployment and portfolio efficiency.
- Navigate governance frameworks.
- Compare banking market structures and their evolution globally.

Week 1

Introduction and Banking Regulatory

Framework

Introduction
- Concept
- Scope
- Bank profitability

Banking Regulatory Framework
- Goal of regulation and difference vs supervision
- Role of capital and definition
- Subordinates
- RWA – Credit
- RWA – Market (short)
- RWA – Operational (short)
- Regulatory ratios: capital, leverage and liquidity
- Stress Test
- TLAC/MREL

Practical Examples
- Calculating RWA different customers

Case Studies
- Subprime crisis: how it was generated and propagated
- Impacts of Accounting standards on Banks (IFRS 9 and 16)

Week 2

Banking Supervision & Capital Management Framework

Starts with Q&A session from week 1

SREP
- SREP targets
- Framework
- On – site inspections

Capital Management – Part 1: Planning
- Framework Goal, boundary conditions
- Budget Process
- Phases
- Capital and funding plan
- Economic scenario
- Risk Adjusted Profitability KPIs
- Cost of Capital
- Links and impacts with other processes

Practical Examples:
- How to calculate cost of capital
- How to calculate risk adjusted profitability

Case Study:
- How to successfully manage SREP

Course Schedule & Case Studies

Week 3

Capital Management Framework – Part 2: portfolio management

Starts with Q&A session from week 2

ICAAP- ILAAP – Risk Appetite

- ICAAP : definition, structure and regulatory requirements,
- Interactions of ICAAP with the other bank's processed
- Interplay of SREP and ICAAP
- The root of ICAAP: the Risk Appetite Framework

Capital Management Framework – Part 2: portfolio management

- Portfolio management: overall framework
- Managing current customer stock
- Pricing: a framework based on risk-adjusted return
- Securitization to boost capital return
- How to use AI for customer management

Discussion Prompt:

- Discussion Prompt: What strategies can banks use to optimize capital efficiency while maintaining profitability?

Case Studies

- How to successfully manage SREP
- Evolution of securitization markets

Week 4

Governance & Basel IV innovation & Banks' evolution

Starts with Q&A session from week 3

Basel IV: regulatory framework and bank reaction

- Main innovations

Governance

- Corporate bodies and committees
- Bank functions
- Monitoring & reporting

Broadening the perspective

- Evolution of banking and other actors

Case Studies:

- Base IV How banks are adapting their business model and practices
- US vs Europe Banking Models
- US vs Chinese Banking Models

Course Instructor

Dr. Andrea Cremonino, Ph.D.

Further to a Ph.D in Managerial Engineering, Andrea entered the investment banking arm of UniCredit, moving to CFO and then to CRO Departments. Then, within the Supervisory Affairs team, he held the position of relationship manager with Supervisory Authorities regarding risk and finance and SREP. He co-authored articles and book chapters regarding banking, risks and regulation.

Certified by the BTRM

Find our more on our website:
btrm.org/masterclass/

Pricing Structure

STANDARD FEE: £2195.00 + UK VAT

BTRM 40% ALUMNI & STUDENTS: £1317.00 + UK VAT – Please submit an enquiry

SUPER EARLY BIRD 20%: £1756.00 + UK VAT

EMERGING MARKETS DISCOUNT: Please submit an enquiry

GROUP DISCOUNT: If 2 or more people from your institution wish to join the masterclass please contact us.

VAT EXEMPTION: If you are a non-UK or EU resident, you are exempt from UK VAT

Discount structure

20% Super early bird discount
Until 27th February 2026

10% Early bird discount
Until 3rd April 2026

40% BTRM Alumni and current student discount

The BTRM is pleased to offer a 40% special discount for both alumni and current students on our new Advanced Treasury Masterclasses, covering FTP, IRRBB, and Advanced Liquidity Risk Management. Whether you've previously completed our flagship programme or are currently enrolled, you'll benefit from an exclusive rate designed to reward your ongoing commitment to professional development.

This preferential pricing reflects our appreciation for your dedication to continuous learning and ensures that our expert-level training remains accessible to those building upon their BTRM foundation. Don't miss this chance to expand your treasury and risk management expertise at a reduced rate, just our way of saying "welcome back" or "keep growing."

Please submit an enquiry.

Empowering Global Talent: Emerging Markets Subsidy

Finance is global. So is talent. That's why the BTRM also offers an Emerging Markets Subsidy to support applicants from developing and underrepresented regions. We believe that potential shouldn't be limited by geography—and this initiative ensures broader access to high-quality financial education.

If you're based in an emerging market and passionate about entering or advancing in the quant finance space, this tailored subsidy is designed for you.

Please submit an enquiry.

Capital & Portfolio Management Masterclass – Registration Form

Start Date: Tuesday 5th May 2026

Regular Course Fee

- [ ] Full Course Fee: £2195.00 + UK VAT

20% VAT IS ONLY CHARGEABLE FOR RESIDENTS IN THE UK AND EU

Early Bird Discount

- [ ] 20% Discount until 27th February 2026
- [ ] 10% Discount until 3rd April 2026

Discount code

VOLUME DISCOUNT: If 2 or more people from your institution wish to take the masterclass please contact us.

To register, please scan and email the completed booking form to enquiries@btrm.org

DELEGATE DETAILS
NAME:
ORGANISATION:
JOB TITLE:
DEPARTMENT:
ADDRESS:
POSTCODE:
PHONE:
EMAIL:
DATE:
SIGNATURE:

Email: enquiries@btrm.org / Tel: +44 (0) 1273 201 352

By completing and submitting this form, you accept BTRM's GDPR Policy (btrm.org/gdpr-policy) and agree to communication from time to time with relevant details and information on BTRM products and services