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BTRM

The Certificate
of Bank Treasury
Risk Management



**BTRM ADVANCED TREASURY
MASTERCLASS SERIES**

RECOVERY AND RESOLUTION PLANNING (RRP)

Start date: Tuesday 2nd March 2027

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.

With a start time of 1pm UK time enabling students to join live from many locations around the world. 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 2nd March 2027

LIMITED AVAILABILITY: Enrol today

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: 17 hours

INSTRUCTORS: Dr Polina Bardaeva

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) → 3:00 PM

India (IST, UTC+4:30) → 6:30 PM

Singapore (SGT, UTC+7) → 9:00 PM

São Paulo (BRT, UTC-4) → 10:00 AM

New York (EDT, UTC-5) → 8:00 AM (changes to 9.00AM on week 3)

17 Hours: Delivered over 4 weeks, live online, one lecture per week (with 30 minutes break) as follows:

Week 1: Tuesday 2nd March

1.00 PM UK – live start – 1pm – 5.30pm

6.30 PM IST – live start – 5.30pm – 10.00pm

8.00 AM EST – live start – 8am – 12.30pm

Week 2: Tuesday 9th March

1.00 PM UK – live start – 1pm – 5.30pm

6.30 PM IST – live start – 5.30pm – 10.00pm

8.00 AM EST – live start – 8am – 12.30pm

Week 3: Tuesday 16th March

1.00 PM UK – live start – 1pm – 5.30pm

6.30 PM IST – live start – 5.30pm – 10.00pm

8.00 AM EST – live start – 9am – 1.30pm

Week 4: Tuesday 23rd March

1.00 PM UK – live start – 1pm – 5.30pm

6.30 PM IST – live start – 5.30pm – 10.00pm

8.00 AM EST – live start – 9am – 1.30pm

Course Overview

To equip practitioners with a comprehensive, end-to-end framework for designing, maintaining, and executing credible Recovery and Resolution plans in alignment with the European regulatory framework, including the Bank Recovery and Resolution Directive (BRRD), European Banking Authority (EBA) guidelines and standards, and Single Resolution Board (SRB) expectations, while incorporating relevant prudential requirements and international standards.

Learning Goals

- Distinguish between Recovery actions led by the bank and Resolution actions led by the resolution authority, and construct a coherent RRP framework that is credible, executable and aligned with regulatory expectations.
- Design and assess a comprehensive Recovery Plan, including the identification of Early Warning Indicators (EWIs) and Recovery Triggers, linking them to appropriate escalation processes and Recovery Options.
- Evaluate the main resolution strategies and tools, including Bail-in, Bridge Bank, Asset Separation and Sale of Business; assess MREL targets and instrument eligibility and apply MPE / SPE resolution strategies to banking groups.
- Execute operational continuity and crisis strategy, including structuring of the step-by-step “resolution weekend” playbook, developing operational continuity requirements and crisis communication plans.

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 for one month after the final lecture week.

Learning Resource

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

Course Schedule And Contents

Week 1: Foundations, Governance, and Stress Scenario Design

- Introduction to RRP Philosophy: The regulatory landscape post-crisis; the boundary between Recovery (bank-led) and Resolution (regulator-led).
- Core Elements of a Recovery Plan: Identifying Critical Functions (CFs) and Core Business Lines (CBLs); assessing interconnectedness.
- Governance Framework: Internal escalation procedures, roles of the Board, ALCO, and Crisis Management Teams.
- Stress Scenario Design: Creating severe yet plausible systemic, idiosyncratic, and combined stress scenarios tailored to the bank's specific risk profile.
- *Case Study: Building a Credible Recovery Plan. Designing a recovery framework for a mid-sized European bank under severe but plausible stress.*

Week 2: Early Warning Indicators and Recovery Measures (Capital & Liquidity)

- The Trigger Framework: Designing a robust matrix of qualitative and quantitative Early Warning Indicators (EWIs) and Recovery Triggers.
- Capital Recovery Options: Deleveraging strategies, asset disposals, capital generation, and restructuring options.
- Liquidity Recovery Options: Activating Contingency Funding Plans (CFP), Central Bank monetization facilities, and collateral management under stress.
- Feasibility and Credibility Assessment: Quantifying the financial impact and execution timelines of recovery options under different market conditions.
- *Case Study: When Should the Bank Act? From Early Warning to Recovery Action, assessing recovery triggers and selecting feasible recovery options under stress.*

Week 3: Resolution Strategies and MREL Deep Dive

- The Point of No Return: Understanding the "Failing or Likely to Fail" (FOLTF) criteria and the transition to resolution authority control.
- Resolution Tools: Overview of Bail-in, Bridge Bank, Asset Separation, and Sale of Business.
- MREL (Minimum Requirement for Own Funds and Eligible Liabilities):
- Calculation methodologies and regulatory targets.
- Eligibility criteria for debt instruments and subordination requirements.
- Managing the balance sheet impact and the cost of MREL-eligible funding.
- Multiple Point of Entry (MPE) / Single Point of Entry (SPE) strategies for banking groups.
- *Case Study: Aligning with Authority the Resolution Strategies.*
- *Discussion: Justifying the Preferred Resolution Strategy to the Authority.*

Week 4: The Resolution Weekend and Operational Continuity in Resolution (OCIR)

- The Resolution Weekend Playbook: A step-by-step, hour-by-hour operational breakdown of actions taken from Friday market close to Monday market open.
- Operational Continuity in Resolution (OCIR): Safeguarding critical shared services, IT infrastructure, financial market infrastructures (FMIs), and key vendor contracts.
- Crisis Communication Strategy: Managing public disclosure, market perception, depositor psychology, and communication with regulators to prevent contagion.
- *Case Study: EU-subsidary bank resolution process and outcome.*

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

Case Studies And Practical Examples List

Week 1: Foundations, Governance, and Stress Scenario Design

Introduction to RRP Philosophy

Case Study: Recovery or Resolution?

- Assess a distressed bank's position and distinguish between management-led recovery actions and the conditions that may lead to resolution.

Core Elements of a Recovery Plan

Case Study: Building a Credible Recovery Plan.

- Develop the key components of a Recovery Plan for a mid-sized European bank, including governance, Critical Functions, Core Business Lines and escalation arrangements.

Practical Example: Mapping Critical Functions and Core Business Lines

- Identify critical functions and core business lines and assess their interconnectedness with the wider banking group and financial system.

Governance Framework, Roles and Internal escalation procedures

Discussion: Who Owns the Recovery Plan?

- Explore the roles of the Board, ALCO, senior management, Risk, Treasury and the Crisis Management Team in preparing for and responding to a financial crisis.

Stress Scenario Design

Case Study: Designing a Severe but Plausible Stress Scenario

- Develop an idiosyncratic, systemic or combined stress scenario tailored to a bank's risk profile and assess its implications for recovery planning.

Week 2: Early Warning Indicators and Recovery Measures (Capital & Liquidity)

Early Warning Indicators and Recovery Triggers

Case Study: From Early Warning to Recovery Action

- Analyse a deteriorating bank's capital, liquidity, market and business indicators and determine when management should escalate and activate recovery measures.

Practical Example: Designing an EWI and Recovery Trigger Framework

- Construct a dashboard linking Early Warning Indicators, Recovery Triggers, escalation levels and management actions.

Capital Recovery Options

Case Study: Choosing the Right Capital Recovery Options

- Compare capital recovery measures, including deleveraging, asset disposals, capital generation and restructuring options, under different market conditions.

Liquidity Recovery Options

Case Study: Choosing the Right Liquidity Recovery Options

- Compare liquidity recovery measures, including asset disposals, Central Bank monetization facilities, and collateral management, under different market conditions.

Feasibility and Credibility Assessment of recovery options

Practical Example: Quantifying Recovery Capacity

- Assess the financial impact, timing, execution constraints and market capacity of alternative recovery options.

Discussion: How Much Recovery Capacity Is Enough?

- Debate the trade-off between maintaining credible recovery capacity and holding a realistic set of executable recovery options.

Week 3: Resolution Strategies and MREL Deep Dive

The Point of No Return

Case Study: From FOLTF to Resolution

- Examine the transition from recovery to resolution and identify the key decisions and stakeholders involved at the point of non-viability.

Resolution Strategies and Tools

Case Study: Aligning with Authority the Resolution Strategies

- Assess Bail-in, Sale of Business, Bridge Bank and Asset Separation options for a failing bank, evaluate their strategic and financial implications and demonstrate the authority resolvability of the bank in each strategy.

MREL and Resolution Funding

Practical Example: Assessing MREL Capacity and Eligibility

- Analyse a bank's liability structure and determine the availability and eligibility of MREL instruments, including subordination requirements.

Case Study: Funding the Resolution Strategy

- Assess the balance-sheet impact and funding cost of building an MREL-eligible liability stack under different market conditions.

Multiple Point of Entry (MPE) / Single Point of Entry (SPE) strategies for banking groups.

Practical Example: MPE vs SPE Resolution Strategy

- Compare Multiple Point of Entry and Single Point of Entry approaches for a cross-border banking group and assess their implications for capital, funding and loss allocation.

Discussion: Justifying the Preferred Resolution Strategy to the Authority

- Explore the practical constraints that may determine whether a resolution strategy is feasible and executable in a real crisis. Navigate regulatory dialogue and demonstrate resolvability.

Week 4: The Resolution Weekend and Operational Continuity in Resolution (OCIR)

Case Study: EU-subsidary bank resolution process and outcome

- the Resolution Weekend: the step-by-step transition from Friday market close to Monday market open;
- communication to regulators, employees, depositors, counterparties, investors and the wider market;
- Operational Continuity after the Resolution Weekend and orderly wind-down of a bank.

Course Instructor



Polina Bardaeva

Polina has 20 years of experience in treasury and bank balance sheet steering. She was responsible for ALM/Treasury in banks' subsidiaries and head-offices, on emerging and developed markets, state-owned and private banks (with focus on capital steering, M&A and FTP). She has a PhD from Moscow State University and is holder of the FRM designation. Dr. Bardaeva was a Head of Masters program at MSU, has authored more than 25 publications, including a book ALM best practice, 2021.

Certified by the BTRM



Pricing Structure

STANDARD FEE: £2295.00 + UK VAT

BTRM 40% ALUMNI & STUDENTS: £1377.00 + UK VAT

– Please submit an enquiry

SUPER EARLY BIRD 20%: £1836.00 + 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 15th January 2027

10% Early bird discount
Until 12th February 2027

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 Ai in Bank Treasury, 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](#).

Recovery and Resolution Planning (RRP) – Registration Form

Start Date: Tuesday 2nd March 2027

Regular Course Fee



Full Course Fee: £2295.00 + UK VAT

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

Early Bird Discount



20% Discount until 15th January 2027



10% Discount until 12th February 2027

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

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