

Bank of England PRA

Appendix 1: Respondents who have consented to the publication of their names

- AFME
- Aldermore Group PLC
- Arch Insurance (EU) dac
- Barclays PLC
- Building Societies Association (BSA)
- Fitch Ratings
- International Association of Credit Portfolio Managers (IACPM)
- Lloyds Banking Group plc
- Munich Re
- NatWest Group plc
- Newcastle Building Society
- Prime Collateralised Securities (PCS)
- S&P Global Ratings UK Limited
- UK Finance