



Barclays Bank PLC
Global Covered Bond Programme

Monthly Covered Bond Report - August 2011

Asset Coverage Test as of 01 August 11		(£)
A - Aggregate Mortgage Account Balance adjusted in accordance with the LLP Deed (<i>please also see Note 1 below</i>)		10,272,624,855.88
B - Cash Capital Contributions made by the Members or proceeds of Term Advances which have not been applied		-
C - Substitution Assets		-
D - Principal Receipts standing to the credit of the GIC Account excluding amounts due to be applied in accordance with the Transaction Documents (including any Capital Distributions)		-
E - Sale Proceeds standing to the credit of the Pre Maturity Liquidity Ledger		-
V - the sum of 115 per cent. of the MRCLN Principal Amount minus the amount of any collateral posted by the Seller pursuant to the MRCLN Collateral Agreement		354,917,986.24
X - zero, if the short-term rating of the Issuer is at least A-2 by S&P and the long-term rating is at least A- by Fitch and A3 by Moody's		-
Y - the sum of any Further Advances which are equal to or less than £25,000		199,053,723.97
Z - Negative Carry adjustment, zero for so long as the Total Return Swap is in place and Issuer's long-terms rating by Moody's is at least A3		-
Adjusted Aggregate Asset Amount: A+B+C+D+E - (V+X+Y+Z)		£9,718,653,145.67
Aggregate Principal Amount outstanding of Covered Bonds		£7,657,082,714.90
Adjusted Aggregate Asset Amount in excess of aggregate Covered Bond Principal outstanding		£2,061,570,430.77
ACT Test: Pass/Fail		Pass
<i>Notes:</i>		
1) Method used in calculating "A"		b
a - Arrears Adjusted True Balance less deemed Reductions		
b - Arrears Adjusted True Balance less deemed Reductions multiplied by the Asset Percentage		
2) Asset Percentage		74.90%

Mortgage Portfolio	
Number of mortgage loans in pool	104,309
Mortgage Account balance	13,825,724,825

Report Date	31 August 11
Period Start	01 July 11
Period End	31 July 11

Available receipts	
Available Revenue receipts	32,543,740.57
Available Principal receipts	196,623,757.97
Total	£229,167,498.54

Credit Ratings	
Issuer - Short Term - (Moody's, S&P, Fitch)	P-1, A-1+, F1+
Issuer - Long Term - (Moody's, S&P, Fitch)	Aa3, AA-, AA-

Issuer event of default	No
LLP Event of default	No
Interest Rate Shortfall Test	Pass
Pre-Maturity Test	Pass

Counterparties	
Security Trustee	Citicorp Trustee Company Limited
Servicer	Barclays Bank PLC
Cash Manager	Barclays Bank PLC
Covered bonds Swap provider	Barclays Bank PLC
Total Return Swap provider	Barclays Bank PLC
Account Bank	Barclays Bank PLC

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Portfolio Characteristics as of 1 August 11	
Current weighted average mortgage interest rate (by value)	2.63%
Weighted average seasoning (by value) Months	36.62
Weighted average current LTV (by value)	56.05%
Weighted average current indexed LTV (by value)	60.21%
Weighted average drawable LTV (by value)	60.33%
Current Weighted average remaining term (by value) Years	14.99

Additions/Repurchases	
Mortgage Accounts repurchased in relation to the period	1,104
Mortgage Accounts added	0

Constant Payment Rate as at 31st July			
CPR rate over the period including repurchases			
Amount	Period	Annualised	
192,842,087.16	1.38%	15.06%	
CPR rate over the period excluding repurchases			
Amount	Period	Annualised	
122,826,811.60	0.88%	9.85%	

Mortgage Account			
Repayment method	Number	Balance	% of Aggregate Balance
Interest Only	36,654	6,423,165,289	46.46%
Repayment	67,655	7,402,559,536	53.54%
Total	104,309	13,825,724,825	100.00%

Mortgage Account			
Arrears Analysis	Number	Balance	% of Aggregate Balance
Current	103,516	13,724,617,057	99.27%
1 - 2 mths	606	76,725,250	0.55%
2+ - 3 mths	187	24,382,517	0.18%
Total	104,309	13,825,724,825	100.00%

Mortgage Account			
Geographical Analysis	Number	Balance	% of Aggregate Balance
East Anglia	7,860	984,087,835	7.12%
East Midlands	5,557	602,495,650	4.36%
Greater London	8,751	1,824,507,215	13.20%
North	3,783	352,447,541	2.55%
North West	9,291	986,423,735	7.13%
Northern Ireland	2,534	255,810,002	1.85%
Scotland	5,150	537,106,769	3.88%
South East	34,532	5,299,075,305	38.33%
South West	8,671	1,079,957,452	7.81%
Wales	4,430	420,476,576	3.04%
West Midlands	7,224	801,935,548	5.80%
Yorks And Humberside	6,526	681,401,198	4.93%
Total	104,309	13,825,724,825	100.00%

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Credit (Maximum Drawable) LTV	Mortgage Account		% of Aggregate
	Number	Balance	Balance
Up to 20.00%	4,221	193,958,802	1.40%
20.01% - 30.00%	7,583	526,766,798	3.81%
30.01% - 40.00%	11,546	1,021,309,423	7.39%
40.01% - 50.00%	15,543	1,721,027,186	12.45%
50.01% - 60.00%	19,141	2,659,208,983	19.23%
60.01% - 70.00%	20,587	3,260,076,235	23.58%
70.01% - 74.99%	9,769	1,637,299,681	11.84%
75.00% - 80.00%	10,230	1,784,263,210	12.91%
80.01% - 90.00%	5,689	1,021,814,508	7.39%
> 90.00%	-	-	0.00%
Total	104,309	13,825,724,825	100.00%

Indexed LTV	Mortgage Account		% of Aggregate
	Number	Balance	Balance
Up to 20.00%	7,415	312,737,613	2.26%
20.01% - 30.00%	8,709	642,236,593	4.65%
30.01% - 40.00%	11,856	1,153,505,644	8.34%
40.01% - 50.00%	15,124	1,821,238,283	13.17%
50.01% - 60.00%	18,006	2,564,201,781	18.55%
60.01% - 70.00%	18,271	2,975,564,436	21.52%
70.01% - 74.99%	7,883	1,330,534,769	9.62%
75.00% - 80.00%	6,135	1,035,891,054	7.49%
80.01% - 90.00%	7,461	1,331,836,549	9.63%
> 90%	3,449	657,978,102	4.76%
Total	104,309	13,825,724,825	100.00%

Current LTV	Mortgage Account		% of Aggregate
	Number	Balance	Balance
Up to 20.00%	8,566	378,502,150	2.74%
20.01% - 30.00%	10,122	778,237,277	5.63%
30.01% - 40.00%	13,542	1,350,131,209	9.77%
40.01% - 50.00%	17,257	2,109,673,383	15.26%
50.01% - 60.00%	18,903	2,840,162,882	20.54%
60.01% - 70.00%	19,204	3,247,755,665	23.49%
70.01% - 74.99%	7,957	1,434,854,231	10.38%
75.00% - 80.00%	6,479	1,219,479,124	8.82%
80.01% - 90.00%	2,279	466,928,904	3.38%
> 90	-	-	0.00%
Total	104,309	13,825,724,825	100.00%

Product Type	Mortgage Account		% of Aggregate
	Number	Balance	Balance
Discount	9	2,719,922	0.02%
Fixed	36,964	4,708,078,075	34.05%
Standard Variable	2,462	226,788,582	1.64%
Tracker	64,874	8,888,138,247	64.29%
Total	104,309	13,825,724,825	100.00%