



Barclays Bank PLC  
Global Covered Bond Programme

Monthly Covered Bond Report - June 2011

Asset Coverage Test as of 01 June 11		(£)
A - Aggregate Mortgage Account Balance adjusted in accordance with the LLP Deed (please also see Note 1 below)		10,540,589,578.10
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		344,497,524.47
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		205,806,984.65
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		-
<b>Adjusted Aggregate Asset Amount:</b>		
A+B+C+D+E - (V+X+Y+Z)		£9,990,285,068.97
<b>Aggregate Principal Amount outstanding of Covered Bonds</b>		£7,657,082,714.90
<b>Adjusted Aggregate Asset Amount in excess of aggregate Covered Bond Principal outstanding</b>		£2,333,202,354.07
<b>ACT Test: Pass/Fail</b>		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	106,464
Mortgage Account balance	14,180,372,097

Report Date	30 June 11
Period Start	01 May 11
Period End	31 May 11

Available receipts	
Available Revenue receipts	35,193,076.17
Available Principal receipts	174,205,998.68
<b>Total</b>	<b>£209,399,074.85</b>

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 June 11	
Current weighted average mortgage interest rate (by value)	2.67%
Weighted average seasoning (by value) Months	34.67
Weighted average current LTV (by value)	56.22%
Weighted average current indexed LTV (by value)	60.87%
Weighted average drawable LTV (by value)	60.32%
Current Weighted average remaining term (by value) Years	15.23

Additions/Repurchases	
Mortgage Accounts repurchased in relation to the period	992
Mortgage Accounts added	0

Constant Payment Rate as at 31st May			
CPR rate over the period including repurchases			
Amount	170,212,613.39	Period	1.19% Annualised 13.12%
CPR rate over the period excluding repurchases			
Amount	103,239,708.96	Period	0.72% Annualised 8.16%

Mortgage Account			
Repayment method	Number	Balance	% of Aggregate Balance
Interest Only	37,294	6,563,216,897	46.28%
Repayment	69,170	7,617,155,200	53.72%
<b>Total</b>	<b>106,464</b>	<b>14,180,372,097</b>	<b>100.00%</b>

Mortgage Account			
Arrears Analysis	Number	Balance	% of Aggregate Balance
Current	105,693	14,080,234,812	99.29%
1 - 2 mths	603	78,553,391	0.55%
2+ - 3 mths	168	21,583,893	0.15%
<b>Total</b>	<b>106,464</b>	<b>14,180,372,097</b>	<b>100.00%</b>

Mortgage Account			
Geographical Analysis	Number	Balance	% of Aggregate Balance
East Anglia	8,068	1,012,075,495	7.14%
East Midlands	5,681	617,969,734	4.36%
Greater London	8,920	1,870,934,335	13.19%
North	3,854	362,395,995	2.56%
North West	9,494	1,011,316,481	7.13%
Northern Ireland	2,571	260,335,070	1.84%
Scotland	5,239	551,351,143	3.89%
South East	35,244	5,437,931,260	38.35%
South West	8,840	1,107,517,200	7.81%
Wales	4,524	429,910,819	3.03%
West Midlands	7,385	821,804,864	5.80%
Yorks And Humberside	6,644	696,829,701	4.91%
<b>Total</b>	<b>106,464</b>	<b>14,180,372,097</b>	<b>100.00%</b>

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Credit (Maximum Drawable) LTV	Mortgage Account		% of Aggregate
	Number	Balance	Balance
Up to 20.00%	4,295	199,343,587	1.41%
20.01% - 30.00%	7,746	540,653,944	3.81%
30.01% - 40.00%	11,786	1,051,091,810	7.41%
40.01% - 50.00%	15,826	1,762,284,770	12.43%
50.01% - 60.00%	19,570	2,733,111,417	19.27%
60.01% - 70.00%	20,991	3,339,725,173	23.55%
70.01% - 74.99%	9,962	1,675,831,997	11.82%
75.00% - 80.00%	10,461	1,829,736,261	12.90%
80.01% - 90.00%	5,827	1,048,593,137	7.39%
> 90.00%	-	-	0.00%
<b>Total</b>	<b>106,464</b>	<b>14,180,372,097</b>	<b>100.00%</b>

Indexed LTV	Mortgage Account		% of Aggregate
	Number	Balance	Balance
Up to 20.00%	7,216	303,666,945	2.14%
20.01% - 30.00%	8,614	635,204,439	4.48%
30.01% - 40.00%	11,874	1,143,791,766	8.07%
40.01% - 50.00%	15,140	1,816,500,464	12.81%
50.01% - 60.00%	18,043	2,550,208,896	17.98%
60.01% - 70.00%	18,854	3,052,263,398	21.52%
70.01% - 74.99%	8,094	1,373,525,311	9.69%
75.00% - 80.00%	6,669	1,134,111,620	8.00%
80.01% - 90.00%	8,085	1,418,844,731	10.01%
> 90%	3,875	752,254,527	5.30%
<b>Total</b>	<b>106,464</b>	<b>14,180,372,097</b>	<b>100.00%</b>

Current LTV	Mortgage Account		% of Aggregate
	Number	Balance	Balance
Up to 20.00%	8,506	380,237,160	2.68%
20.01% - 30.00%	10,216	787,134,404	5.55%
30.01% - 40.00%	13,709	1,367,129,134	9.64%
40.01% - 50.00%	17,491	2,144,596,376	15.12%
50.01% - 60.00%	19,361	2,911,224,682	20.53%
60.01% - 70.00%	19,808	3,351,397,934	23.63%
70.01% - 74.99%	8,257	1,481,594,960	10.45%
75.00% - 80.00%	6,735	1,270,654,084	8.96%
80.01% - 90.00%	2,381	486,403,363	3.43%
> 90	-	-	0.00%
<b>Total</b>	<b>106,464</b>	<b>14,180,372,097</b>	<b>100.00%</b>

Product Type	Mortgage Account		% of Aggregate
	Number	Balance	Balance
Discount	12	3,745,878	0.03%
Fixed	38,797	4,953,074,888	34.93%
Standard Variable	2,588	239,755,791	1.69%
Tracker	65,067	8,983,795,540	63.35%
<b>Total</b>	<b>106,464</b>	<b>14,180,372,097</b>	<b>100.00%</b>