

1 **Evidence for nitrogen accumulation: the total nitrogen budget of the terrestrial**
2 **biosphere of a lowland agricultural catchment.**

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10

11 **ABSTRACT**

12 Several national-scale studies have shown that reactive N is accumulating in
13 developed countries even when only the terrestrial biosphere is considered. However,
14 none of these studies was able to consider the total N budget and so any discrepancy
15 in budgets could be dismissed as being accounted for by N₂ exchange. This study
16 considered a large (9948 km²), mixed agricultural catchment where records of N flux,
17 land use, climate and population go back at least to 1883. The N inputs were:
18 biological nitrogen fixation, food and feed transfers, atmospheric deposition and
19 inorganic fertilizers. The N outputs were atmospheric emissions (NH₃, N₂O, NO, N₂),
20 direct waste losses and fluvial losses at the soil source. The results showed that, prior
21 to the large-scale use of inorganic fertilizers, the total N budget of the catchment was
22 at steady state with only a small net loss of total N. After the widespread introduction
23 of inorganic fertilizers, the balance of the catchment shifts in favour of the net
24 accumulation. Even accounting for losses to groundwater, the catchment was found to

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25 have accumulated 315 ktonnes N (315 tonnes/km²) at a rate of 5.5 tonnes N/km²/yr
26 (55 kg N/ha/yr) over 35 years since 1973. We propose that the accumulation of N
27 could be occurring in subsoils of the catchment.

28

29 Keywords: Total N; N₂; fluvial nitrogen; nitrate

30

31 **1. Introduction**

32 Several N balance studies have been conducted for individual countries and
33 regions, e.g. UK (Lord et al., 2002, Worrall et al., 2009), Finland (Salo et al., 2007),
34 Canada (Janzen et al., 2003) and even for the entire European Union (de Vries et al.,
35 2011). However, these studies, even the most recent (e.g. Sutton et al., 2011, Ti et al.,
36 2011) have been limited to considering reactive nitrogen species only (N_r). Billen et
37 al. (2012), when considering the N imprint of Paris, do consider N₂ uptake but did not
38 consider gaseous releases of N to the atmosphere of any species of N. Schlesinger and
39 Bernhardt (2013) have outlined the global total N cycle. There are a number of
40 reasons for budgets being restricted to N_r mainly the difficulty of including all
41 possible uptake and release pathways for N₂. For example, Lord et al. (2002)
42 suggested that estimates of denitrification to N₂ were too uncertain to include in their
43 analysis of the N balance of all UK agricultural land. Indeed, several N balance
44 studies have gone on to assume no long-term net accumulation or depletion in the
45 terrestrial biosphere or at the country level (Galloway et al., 2004, Ayres et al., 1994)
46 because it was assumed that there is steady-state with regard to total N balance and
47 that any imbalance in N_r would be balanced by N₂ fluxes. For example, Kroeze et al.
48 (2003), in their consideration of the N budget of The Netherlands, showed an
49 equivalent N_r sink of 469 ktonnes N/yr in 1995 across the entire country, which they

50 assumed was balanced by aquatic and terrestrial denitrification to N_2 ; however, they
51 did not estimate either pathway. Equally, a meta-analysis of 217 field studies by
52 Gardner and Drinkwater (2009) which suggest that on average 29% of applied
53 inorganic N fertilizer was in the soil after one year, and Sebilo et al. (2013) have
54 shown that applied inorganic fertilisers in French soils upto 15% of applied N
55 fertilizer was still present after 30 years.

56 Worrall et al. (2009) calculated a N_r budget for the UK from 1974 to 2005 and
57 showed that, not only is the UK a “hotspot” for fluvial N_r flux, with higher exports of
58 dissolved nitrogen than any other region of comparable size in the world, but that
59 increasing fluvial fluxes were occurring at time when inputs were steady or declining,
60 i.e. the UK remained a net sink of N_r but the size of that sink was diminishing,
61 However, Worrall et al. (2009) could estimate neither aquatic nor terrestrial
62 denitrification. Although they did consider atmospheric emissions from industry of N_r
63 species, they did not consider the atmospheric emission, or consumption, of N_2 from
64 or by industrial sources and so could not give the total N balance of the UK. Worrall
65 et al. (in review) have endeavoured to estimate the first total N budget for a nation by
66 estimating fluxes of N_2 from aquatic and terrestrial denitrification and from industrial
67 emissions of N_2 and show that the UK is a net source of total N, although the size of
68 this source has shrunk significantly since 1990.

69 Budgets for a nation or region are dominated by the largest input and the
70 largest output; in the case of most European countries these would be the input of
71 inorganic fertilizer and emission of N to the atmosphere, respectively. Of course, the
72 first of these is an input to the terrestrial biosphere whereas the other is an output
73 largely from fossil fuel burning. In other words, unlocking of long-term geological
74 storage of N is influencing the contemporary N budget. If the current national or

75 regional budget is only a net source because of releases from geological sources, then
76 the terrestrial biosphere could be a net sink of total N. Howden et al. (2011) have
77 modelled the export of nitrate from the Thames catchment and so doing have
78 suggested that the terrestrial biosphere of the catchment has been a net sink of N_r for
79 many decades. However, they did not consider a full N_r or total N budget and so could
80 not confirm whether the terrestrial biosphere was indeed accumulating N or not.

81 Therefore, this study aims to be the first to estimate a total N budget for the
82 terrestrial biosphere of a region (defined here as the River Thames drainage basin –
83 see below). Furthermore, by constructing budgets over series of years, the long-term
84 trend in total N balance can be established.

85

86 **2. Approach & Methodology**

87 This study has included all major N input and output pathways for the terrestrial
88 biosphere over a length of time set by the length of the shortest record. The terrestrial
89 biosphere defined for the study area was bounded laterally by the watershed of the
90 catchment and the river network, i.e. once water containing nitrogen enters the stream
91 network, it was considered to have left the terrestrial biosphere. In the vertical profile
92 the terrestrial biosphere was taken as bounded by the atmosphere above and the
93 bottom of the soil profile below. Although the bottom boundary was not fixed, we
94 consider water below the water table and the unsaturated zone of the geology of the
95 catchment to be outside the terrestrial biosphere. The lateral extent of the terrestrial
96 biosphere was taken to stop at the boundary with the fluvial network.

97 The total N budget of the terrestrial biosphere of a catchment was defined as
98 the balance between the following inputs and outputs:

99

100 $N_{total} = N_{dep} + N_{bnf} + N_{food} + N_{fert} - N_{atm} - N_{fluv} - N_{ground} - N_{direct}$ (i)

101

102 where: N_x = the flux of total N due to x, where x is dep = atmospheric deposition; bnf
103 = biological nitrogen fixation; food = trans-boundary food and feed transfers; fert =
104 inorganic fertilizer; atm = atmospheric emissions; fluv = losses to the fluvial network;
105 ground = losses to groundwater; direct = losses from sewage and waste effluent.

106 The inputs considered are: atmospheric deposition of nitrogen (wet and dry
107 and would include N fixed from lightning); biological fixation; net trans-boundary
108 food and feed transfer across the catchment boundary; and synthetic inorganic
109 fertilizer applications. The vast majority of animal wastes in the UK are returned to
110 the land on the same farm as they are produced (or on nearby farm units), so represent
111 an internal transfer; this study has assumed that there is no net loss or gain of animal
112 wastes across the catchment's watershed. Equally, by taking the boundary of the study
113 system as the watershed of a catchment, there is no need to consider trans-watershed
114 exchanges of surface and ground water. Clearly, this assumption could not be applied
115 in cases where significant inter-basin transfers are evident or where the system
116 boundary was defined politically rather than hydrologically.

117 This study considers the following output pathways:

118 (1) Atmospheric emissions (including: NH_3 volatilisation, N_2O , NO and N_2
119 emissions) from agricultural land use (including forestry) but not emissions from
120 industrial sources. It was assumed that all industrial emissions come from
121 geological sources (geosphere) and there are now fossilfuel sources currently
122 being extracted in the study basin.

123 (2) The fluvial flux of N species is made up of several components. Firstly, the flux
124 of N species from the terrestrial biosphere as it leaves the soil and enters the

125 fluvial network. Secondly, some of the nitrogen entering the fluvial network will
126 be lost to the atmosphere; this aquatic denitrification is a loss to the atmosphere.
127 The N species considered within the fluvial fluxes include: nitrate, nitrite,
128 ammonium, dissolved organic nitrogen (DON), and particulate organic nitrogen
129 (PON).

130 (3) Flux to groundwater was labelled a loss from the terrestrial biosphere in Equation
131 (i). Although nitrogen recharging to groundwater may well eventually return to
132 the river and be included in estimating the flux from the river of the catchment at
133 its outlet at the tidal limit, the groundwater only represents a significant source or
134 sink if the concentration of the N in the groundwater is changing; otherwise it is
135 just a just a stable reservoir of N. Stuart et al. (2007) have shown a significant
136 increase in nitrate concentrations in UK groundwater over recent decades.
137 Further, because the lag time represented by flow through groundwater in the
138 study catchment has been shown to be of the order of 35 years (Howden et al.
139 2011), large lag times would exist that net changes in groundwater storage of N
140 would not necessarily be reflected in surface water monitoring within the
141 timescale available to this study.

142 (4) The study includes direct waste effluent from sewage treatments works as loss
143 from the terrestrial biosphere of the study catchment. The direct waste effluent
144 flux was included because the fluvial flux of N species was considered at the
145 point it left the soil profile and entered the fluvial network and so does not
146 include N flux into the fluvial network from sewage outfalls. Further, sewage
147 effluent represents the reprocessing and return of food and feed transfers. The
148 difference between the human consumption of N and the direct waste effluent is

149 the amount of N lost in sewage treatment to the atmosphere or the amount
150 returned to land.

151 A schematic diagram of the flows and fluxes considered by this study is shown in
152 Figure 1.

153 The management of crop residues could represent a flux of nitrogen within the
154 catchment. The UK Government banned the burning of crop residues in 1993 and
155 most residues are now left in field after harvest. However, the extent to which this
156 will impact the terrestrial nitrogen budget is currently not known and values of what
157 this represents in terms of N transfer to the soil were not available. Smil (1999)
158 recognized that records of crop residues are not maintained by any country and so this
159 cannot be estimated here either.

160 The quality of the individual records varied and so this study attempted to
161 assess the uncertainty in each input or output. Most of the nitrogen fluxes needed for a
162 complete N budget were only reported within Government and other published data
163 sources: hence published values were used, rather than being calculated within this
164 study. Since the original data were not available, it was necessary to accept the error
165 estimation provided by each individual source. In some cases, no error or uncertainty
166 estimate was given or the error estimate was not credible. In other cases, although the
167 reported flux error was given as a range, it was not always clear what this error
168 actually represented (e.g. range, inter-quartile range, confidence intervals). The
169 uncertainty estimation associated with the calculation of each pathway is discussed
170 with each pathway. Where no credible error was available for an individual pathway,
171 a default value of $\pm 20\%$ was used – this value was chosen as it represented a median
172 of the credible uncertainty values. Given the uncertainty associated with each input
173 and output, the total N budget for any year was calculated as the sum of individual

174 inputs and outputs and the uncertainty in that estimate was calculated where 500
175 values for each input or output pathway taken at random from within the range that
176 can be defined for each input or output. In this way estimates of the annual total N
177 balance were calculated together with an estimate of the level of uncertainty involved.

178

179 *2.1. Study site*

180 The River Thames is the second largest river basin in the UK with a catchment
181 area of 9948 km² at the Kingston gauging station in south west London, close to the
182 tidal limit at Teddington (Figure 2). There are two important aquifers in the basin:
183 groundwater supplies from the Cretaceous Chalk provide the majority of London's
184 water supply. Further north, Jurassic limestones form locally important aquifers. In
185 between these two aquifers are clay vales where surface runoff is much more
186 important; large areas were drained post-World War II to enable poorly-drained
187 meadows to be converted to arable land. At present, urban areas comprise 16% of the
188 catchment area and include the major settlements of Swindon, Oxford and Reading;
189 the gauged area studied here lies largely upstream of London. About 8% of the basin
190 is forested. The great advantage of the Thames catchment is that, not only has there
191 been a very long period of water quality monitoring, but there are also extensive
192 records of potential driver variables. The following records were used:

193 Water quality: monitoring at Kingston has been ongoing since 1867 making it the
194 longest water quality record for anywhere in the world. With respect to this study,
195 Howden et al (2010) have established the nitrate concentration and flux record over
196 this period and the DOC concentration record (for DON) at the catchment outlet has
197 been reconstructed. For PON flux the suspended solids records for the catchment
198 from HMS records (outlined below) were examined.

199 Flow: daily mean flow records for the Thames at Kingston from 1883 were obtained
200 from the UK National Rivers Flow Archive (NRFA: <http://www.ceh.ac.uk/data/nrfa/>;
201 station number: 39001). Thus, N flux records can be calculated from 1883 onwards.

202 Land use: annual agricultural census returns have been compiled for each English
203 parish since 1868 until 1988. In 1989 the UK Government moved to annual, national-
204 scale reporting with reporting for supra-parish units in 1990, 1995 and 1999. From the
205 year 2000 to present, the UK Government returned to reporting annually but only for
206 supra-parish units. Therefore, in order to provide a consistent and coherent record
207 across the period of water quality monitoring, the land-use records were compiled
208 across the entire period 1868-2007 for the UK and for the Thames catchment for all
209 possible years. The two records were then compared so that land use in the Thames
210 catchment in unreported years could be estimated. The annual agricultural census
211 does not cover woodland areas and so the area of woodland, including all forestry
212 types, both commercial and semi-natural, was taken from statistics held by the
213 Forestry Commission (Forestry Commission, 2007) for the years 1924, 1947, 1965,
214 1980, 1990, 1998 – 2002, and 2008. Linear interpolation was used to derive an
215 annual estimate of national woodland area. In order to estimate the area of woodland
216 in the Thames catchment, national data were rescaled to Thames catchment area. The
217 area of urban land in the catchment was taken to be the area left unaccounted for by
218 agricultural land or forestry. For simplicity and for comparison with other models
219 (Worrall et al., 2012a), land use was summarised as arable land, grassland (including
220 permanent and temporary pasture; as well as rough grazing), woodland and urban
221 areas. Livestock numbers (overwhelmingly sheep and cattle) were derived from the
222 same sources to give an annual time series of livestock numbers in the catchment. [Of](#)
223 [particular note with regard to land use is that Thames catchment under went a](#)

224 [considerable land use change with the onset of the Second World War in 1939. The](#)
225 [land use of the catchment, which had previously been dominated by grassland,](#)
226 [underwent conversion to arable \(Howden et al., 2010 – Figure S1\).](#)

227 Population: census returns were available for every English county for every decade
228 from 1841, with additional projected numbers from 2001 to 2007
229 (<http://www.ons.gov.uk>). The population for the Thames catchment was then
230 estimated as a weighted proportion of the area of each county within the catchment.
231 Linear interpolation was used between census years in order to get an estimate of the
232 Thames catchment population in each year of the study.

233 Climate: detailed rainfall and temperature records have been maintained at Oxford in
234 the centre of the Thames basin, since the 18th century (Burt and Shahgedanova, 1998;
235 Burt and Howden, 2011).

236

237 **2.2. *N* inputs**

238 Consistent atmospheric deposition records for the UK have only been
239 maintained since 1986 (Fowler et al., 2005). However, the fluxes reported by Fowler
240 et al. (2005) were not complete with respect to wet and dry deposition of either
241 reduced or oxidized forms of nitrogen. Therefore, this study extended the record of
242 dry deposition by linear interpolation of the ratio of wet to dry deposition in those
243 years where both were reported. Fowler et al. (2005) only give records to 2001 but
244 further records were available from the Centre for Ecology and Hydrology (CEH:
245 www.ceh.ac.uk) for 2004 to 2006. In order to get flux estimates for 2002 and 2003,
246 linear interpolation was used. Neither Fowler et al. (2005) nor CEH quote an error for
247 their deposition values, but CEH quotes deposition to 2 decimal places implying the
248 error to be of the order of $\pm 1\%$: this study did not consider this a credible error,

249 therefore we have ascribed an error of $\pm 20\%$. No national depositional data were
250 available after 2006. None of the atmospheric deposition estimates of Fowler et al.
251 (2005), Simpson et al. (2011) or CEH (www.ceh.ac.uk) included an estimate of the
252 atmospheric DON or PON. There is no national-scale monitoring of DON in either
253 wet or dry deposition; however, there is at least one site in the UK where DON in
254 total deposition has been monitored since 1992, although the site is in the north of
255 England some 300 km north of the Thames catchment. Annual figures of DON
256 deposition for this one site have been calculated for period of 1992 to 2003 by
257 Worrall et al. (2006) and this can be extended through to 2007. Total deposition
258 estimates were then rescaled for the area of the Thames catchment. It is acknowledged
259 that the rates of DON deposition in the north of England could be very different from
260 those further south. In order to understand deposition back over the entire period of
261 the study, it is necessary to assume a background level of deposition and at what point
262 in time this began to be exceeded. Howden et al. (2011), by considering the long-term
263 history of nitrate flux from this catchment, suggested that, given very little trend in
264 stream nitrate concentrations prior to the outbreak of WWII, the catchment was at a
265 steady state with respect to N_r species (though not necessarily with respect to total N)
266 and so this study has assumed that there was no significant change in atmospheric
267 deposition to the catchment before 1936. This study has assumed linear decline in
268 atmospheric deposition from the existing monitoring data (1986-2006) back to the
269 year 1936 and then a constant value back to 1867.

270 Biological nitrogen fixation can occur in all ecosystems and can represent a
271 significant input of nitrogen to the terrestrial biosphere. For agricultural systems the
272 approach of Smil (1999) was used; although updates to this method have been
273 published by Herridge et al. (2008), their updates are for crops and land use types not

274 found in the UK. The area of nitrogen-fixing crops for the Thames catchment was
275 considered to consist exclusively of legumes (predominantly beans and peas) and
276 clover, as part of crop rotation. The area of each of these was available from the land-
277 use records for the catchment. For both clover and legumes, the middle estimate of N
278 fixation as reported by Smil (1999) was used. For biological fixation in natural
279 ecosystems, as opposed to agricultural systems, the approach of Cleveland et al.
280 (1999) was used. It should be noted that Vitousek et al. (2013) has suggested these
281 values are an exaggeration. For the Thames it was assumed that the majority of
282 natural ecosystems fell into the classes of temperate forest or temperate grassland as
283 defined by Cleveland et al. (1999). The area of the study catchment that was not
284 under forestry, or under clover or under peas and beans, was taken as equivalent to
285 temperate grassland as defined by Cleveland et al. (1999). The error in the biological
286 nitrogen fixation was calculated by using the ranges in fixation published by Smil
287 (1999) and Cleveland et al. (1999).

288 Nitrogen is redistributed across boundaries with food and feed transfers as
289 well as plant and seed transfers. Boyer et al. (2002) have estimated the food and feed
290 transfer flux of nitrogen for the eastern USA by considering human and animal
291 demand relative to production within the region. Alternatively, Worrall et al. (2009)
292 used commodity trade data to estimate the nitrogen export or import for the UK. For
293 the Thames catchment, this study used the approach of Lord et al. (2002). The
294 agricultural census data for the Thames for cattle and sheep was used and scaled
295 according to average values of the amount and N content of livestock outputs (meat,
296 wool, milk) and values of feed inputs. Equally, the values of amount and N content
297 for crop off-take of N were taken from Lord et al. (2002) combined with land use data
298 for the Thames catchment: input to crops were considered under fertilizers (see

299 below). Any consideration of food and feed transfer must also consider human
300 consumption and human sewage outputs. In terms of total human consumption of
301 nitrogen, an average of daily N intake (FAO/WHO, 1973) multiplied by the
302 population of the Thames catchment was used. The human sewage is then returned
303 via waste treatment. The N in waste treatment either discharges to the fluvial network;
304 is denitrified and lost as atmospheric emissions; or is returned to land as sewage
305 sludge (the fate of the human consumption as sewage is discussed under outputs
306 below). By considering the input and outputs of each of crop, livestock and humans
307 within the catchment, it was not necessary to consider what proportion of the
308 agricultural output was used within the catchment. In the absence of other means of
309 uncertainty estimation the error in the food and feed transfers was considered as
310 $\pm 20\%$.

311 Figures for the use of synthetic inorganic fertilizer in the UK were derived for
312 the period 1962 to 2007 from surveys published by the Fertilizer Manufacturers
313 Association and the Environment Agency of England and Wales (British Survey of
314 Fertilizer Practice, 2008). The use of fertilizer in the UK peaked in 1987 and showed
315 a steady, approximately linear, rise to this year from the beginning of the record in
316 1962. To convert the annual total fertilizer use in the UK to inputs of fertilizer per
317 hectare for each land-use type in the study catchment, the recommended values from
318 the UK Fertilizer Best Practice manual (British Survey of Fertilizer Practice, 2008)
319 were used to scale the total annual fertilizer use for any individual year to the average
320 that would be applied for each land-use type for each year. The values of annual
321 fertilizer input are reported with an estimated standard error of $\pm 9\%$. Before, 1962, N-
322 fertilizer inputs were estimated using data from Mittikalli and Richards (1996), who
323 collated average rates of nitrogen fertilizer use on arable and grassland in England and

324 Wales between 1943 and 1989 based on data published in Cooke (1975), ADAS
325 (1979), Church (1979) and MAFF (1983). Data were reported by Mittikalli and
326 Richards (1996) for “arable” and “grassland” in 1943, 1950, 1957 and 1962 and linear
327 interpolation was used to estimate the values for years in between these dates. Prior to
328 1943 values of fertilizer inputs were estimated by linear interpolation decreasing
329 backward through time until they equalled a value of 25 kg N/ha/yr for all fertilised
330 land. The value of 25 kg N/ha/yr is the input expected from organic manures based on
331 evidence from export coefficient models (Worrall and Burt, 2001).

332

333 *2.3. N outputs*

334 No estimates of N from industrial sources or any fossil fuel burning were
335 estimated in this study as it was only the terrestrial biosphere that was being
336 considered. Therefore, this study only considered denitrification from non-industrial
337 sources to both N₂O and N₂; and the emissions of NH₃ from livestock within the
338 catchment. Since net transfers of food and feed across the catchment boundary were
339 included in the budget, it is not necessary to assume that all livestock consume food
340 from within the catchment.

341 Terrestrial denitrification to N₂ was estimated using the review of Barton et al.
342 (1999). They examined 95 studies of N₂ flux from natural systems and were able to
343 establish significant differences between land uses in the annual N₂ export and so
344 distinct land use types could be given an estimate and range of N₂ flux to the
345 atmosphere. The distinct land uses considered were forestry, rough grazing land,
346 fertilized grassland and cropland. In a similar fashion, it was possible to give
347 estimates and ranges of N₂O flux from distinct land-use types based upon the UK
348 model of Sozanska et al. (2002) and for NO emissions based upon ranges from

349 Davidson and Kinglerlee (1997). Misselbrook et al. (2010) have estimated the range of
350 NH₃ flux from a range of UK livestock types. Given the land use history for the study
351 catchment reconstructed above, it was possible to give estimates of N₂, N₂O, NO and
352 NH₃ flux to the atmosphere back to 1867.

353 The fluvial flux of N from the terrestrial biosphere and the aquatic
354 denitrification cannot be directly estimated from available data. The flux of nitrate at
355 the outlet of the study catchment has been calculated by Howden et al. (2010) back to
356 1883. The Thames water quality record at Kingston does not include DON but records
357 of DOC, or its equivalent, for the river for the catchment have been recorded back to
358 1883. This study assumed that flux of DON can be derived from the flux of DOC,
359 given a knowledge of the C/N ratio typical of fluvial DOC (Neal, 2003). Neal (2003)
360 studied sediment from rivers with catchment areas from 373 to 8231 km²; organic
361 carbon contents varied from 5 to 17% with 11% as a preferred value. For ammonium
362 it was possible to calculate a flux back to 1906. In 1906 the flux of ammonium was
363 only 4% of the nitrate flux and so this percentage was assumed back to 1883. Given
364 the pH of the River Thames over the course of the record, it was assumed that the flux
365 of nitrite would be 1% of the nitrate flux (Patrick and Mahapatra, 1968).

366 After March 1974, the Thames at Teddington was included in the Harmonised
367 Monitoring Scheme (HMS: Bellamy and Wilkinson, 2001) which includes the
368 analysis of suspended solids. Therefore, the flux of suspended solids could be
369 calculated for each year from 1974 to 2007. No significant trend was found for the
370 flux of suspended solids over the period 1974 – 2007. The annual flux estimates of
371 suspended solids were compared to the range of other known fluxes (nitrate, ammonia
372 and DOC) and to annual water yield: a significant relationship was found with annual
373 water yield and used in order to estimate flux of suspended solids back to 1883.

374 Furthermore, the fit of any such relationship was also used to calculate the error on
375 any estimate of the suspended solids flux. The flux of PON can be derived from the
376 suspended sediment flux coupled with a knowledge of the organic carbon content and
377 C/N ratio typical of suspended sediment (Hillier, 2001).

378 For the fluvial fluxes calculated directly from Thames water quality record
379 using an interpolation method (Littlewood et al., 1995), then the error would be due to
380 the sampling frequency: a minimum sampling frequency of monthly within the HMS
381 means a maximum error of 14% (Worrall and Burt, 2007). For the PON flux, the error
382 was both the error in the extrapolation method and, along with the estimation of DON
383 and PON, the variation in the composition. The calculation of the DON and PON
384 fluxes required use of literature estimates of the C/N ratio of the dissolved and
385 suspended matter and the organic carbon content of the suspended sediment. Hillier
386 (2001) studied suspended sediment throughout the River Don catchment in Scotland
387 (area = 1320 km²); the average C/N ratio was 8.1 with a range of 5.2 (n=13): this
388 range was used here.

389 The fluvial flux as calculated above is the loss at the tidal limit and not the
390 flux as the water enters the fluvial network. Therefore, the fluvial flux at the tidal
391 limit will be an underestimate of the losses from the terrestrial biosphere as it does not
392 account for in-stream losses and would include any in-stream gains in nitrogen. The
393 processing of nitrogen species in streams was not considered by Smil (1999) or Boyer
394 et al. (2002, 2005) but was by Marsh (1980). Nitrogen can be lost from rivers through
395 immobilisation in the stream biomass or denitrification to the atmosphere. Rivers can
396 themselves be sources of nitrogen as PON and DON and, given the definition of the
397 terrestrial biosphere, i.e. confined to the soil profile and biomass upon it used in this
398 study, then both groundwater influxes and direct sewage inputs represent in-stream

399 sources. However, available methods for calculating in-stream losses of nitrogen
400 species have differing approaches to distinguishing between these sources and some
401 merely estimate loss of N within the stream network from whatever source. Here, the
402 losses of N within the Thames estimated by four different methods. Firstly, Kroeze et
403 al. (2003) reviewed N retention in surface waters, regardless of source, and their
404 figures for rivers, rather than those for lakes, indicate that retention was between 11
405 and 50% of the input. Secondly, Seitzinger et al. (2002) proposed an empirical
406 relationship relating %N removed to depth of water body and residence time: again
407 regardless of source. Thirdly, Worrall et al. (2012a) have assessed the changes in the
408 flux of DON, nitrate and ammonia for up to 169 catchments. By comparing
409 differences in soil and land use between catchments with known dissolved N flux, it
410 was then possible to assess the extent of net loss with increasing catchment size. Once
411 the net loss was estimated, then the loss at the soil source was readily calculated – in
412 this case a net loss in-stream across a catchment of 63%. The approach of was also
413 independent of source as it considered a range of catchments with and without
414 groundwater influence, and included urban land use which may be considered
415 indicative of sewage inputs. Fourthly, Worrall et al. (2012b) have applied an export
416 model to UK land use history since 1925 to estimate the flux of nitrate from UK soils
417 at source. The export model applied across the UK can be applied to the Thames
418 catchment and for the land use records back to 1867. The export model can only be
419 applied to nitrate and not other N species in the fluvial flux – this would give an in-
420 stream removal rate of 52%. Similarly, Worrall et al. (2007a) have proposed methods
421 for the correction of DOC fluxes for in-stream losses; their method was used here to
422 correct DON fluxes for in-stream losses. Worrall et al. (2009) have shown that nitrate
423 and DON comprise over 90% of the total fluvial N_r flux. Worrall et al. (2014) have

424 studied losses of POM from across 80 catchments across the UK using methods
425 similar to those of Worrall et al. (2012a) and found an average in-stream loss of POM
426 33.5%. Given the C/N ratio outlined above it was then possible to calculate PON
427 contribution to in-stream losses and PON flux at source. The error in the total fluvial
428 flux at source for DON, nitrate, nitrite and ammonia was then taken as the variation
429 between the local estimates of in-stream losses across a catchment (52 to 63% loss –
430 an uncertainty of $\pm 6.5\%$) and the error in the flux at the tidal limit (14%) giving a
431 percentage error of 20.5%. Therefore, the method used to assess in-stream losses has
432 implications for whether in-stream sources and losses from these sources need to be
433 included, but given that these are independent of the in-stream sources, therefore this
434 study does take the approach of considering groundwater and sewage fluxes as
435 possible in-stream sources.

436 Groundwater can represent an important store for dissolved nitrogen and thus
437 also a possible source of nitrogen to surface waters. A 1 mg N/l rise in average
438 groundwater nitrate concentration since 1990 has been observed in the UK by Stuart
439 et al. (2007). It was possible that large amounts of N are being stored in the aquifers
440 underlying the catchment. In order to assess the amount of storage over the course of
441 the study period, this study assumed that the input of nitrogen to the aquifer was
442 dominantly in the form of nitrate but other forms of dissolved N could also be
443 transported into the aquifer. For this study it was assumed that the time course of
444 dissolved N species would be as predicted from the reconstruction of the loss at the
445 soil source using the method outlined above. The aquifer was assumed to consist of
446 two parts, saturated and unsaturated. In each case, the storage of nitrate (and other
447 dissolved N species) was considered to be due to diffusion into the matrix of the
448 aquifer from readily mobile transport pathways. The dissolved N diffuses from the

449 fracture or cracks into the matrix and while there, no adsorption of dissolved N to
450 aquifer materials was assumed, but denitrification was allowed. To estimate this sink,
451 the problem was modelled as 1D-transport into water-filled porous media. The
452 diffusion coefficient was taken as between 3.1 and $8.5 \times 10^{-8} \text{ m}^2/\text{s}$ (based on nitrate -
453 Gooddy et al. 2007). The denitrification rate was taken as 0.5 to 3% per year based
454 upon studies of aquifer denitrification by Hiscock et al. (2003). Fracture spacing was
455 assumed to be between 10 and 12 cm (Bloomfield, 1996); this is large in comparison
456 to the diffusion distance over the times of the model. The equation was solved by
457 Crank-Nicholson method with a time step of 1 day for the period since 1883 and
458 spatial step of 0.25 cm with an initial concentration of nitrate in the aquifer assumed
459 to be 1 mg N/l (Limbrick, 2003). Once the concentration profile for the aquifer
460 material had been calculated, it was possible to calculate the mass of material stored if
461 the following were known: the porosity of the matrix, the percentage of the total
462 porosity that is matrix, the thickness of the saturated zone and the area of the aquifers
463 within the basin. The porosity of matrix was taken from measurements of Chalk as
464 between 3 and 55% (Bloomfield et al., 1995) which also encompasses the range
465 observed for the Jurassic limestones (Neumann et al., 2003). There are no published
466 measurements of the proportion of fracture verses matrix porosity in the aquifers of
467 Thames basin and so this study used values between 95 and 99% for Chalk elsewhere
468 in the UK (Burgess et al. 2005). The thickness of the active aquifers within the basin
469 was taken as up to 30 m. If both unconfined and confined aquifers within the Thames
470 basin were considered, then between 50 and 100% of the catchment is underlain by
471 aquifers that could act as sinks for dissolved N. Given the ranges outlined above, the
472 calculation was performed 100 times drawing randomly from the ranges defined and
473 assuming uniform distribution between the ranges and thus the uncertainty in the

474 estimation was taken from the range of these 100 values. Equally, there would be
475 storage in the unsaturated zone as well as in the saturated zone of aquifers. It was
476 assumed that an unsaturated zone covers between 50% and 100% of the basin area
477 with depth between 0 and 60 m and a moisture content between 5 and 95%. The
478 dissolved N stored in the unsaturated zone can then be calculated as for the saturated
479 zone.

480 The direct flux of sewage and industrial wastes to the streams of the catchment
481 was estimated using an export coefficient approach, i.e. a nitrogen load from sewage
482 per head of population in the catchment was assumed based upon the review of export
483 coefficients by Worrall et al. (2012b). The value of the per capita sewage export was
484 1.2 to 5.6 kg N/yr/ca (Worrall and Burt, 1999; Weber et al., 2006; Johnes, 1996;
485 Johnes et al., 1996), with a preferred value of 4.5 kg N/yr/ca based on data from the
486 smallest catchment. The population history of the catchment could be calculated from
487 census returns; then the direct sewage inputs could be calculated back to 1861 with
488 the error set by the range in the export coefficient. Gaseous emissions from sewage
489 treatment were calculated based upon emissions factors published for the UK and
490 Western Europe (IPCC, 2000). The difference between the amount of N input to the
491 catchment via human consumption and the amounts lost from sewage treatment as
492 either discharge to the river or predicted as emitted to the atmosphere was returned to
493 land within the catchment as sewage sludge solids. It was assumed that there is no net
494 transfer of sewage across the watershed and that all N discharged from sewage
495 treatment within the catchment was discharged into the Thames and its tributaries,
496 returned as sludge to land within the catchment, or lost to the atmosphere. The
497 uncertainty in this pathway was estimated from range in the per capita sewage export
498 coefficients and the range in the published emissions factors.

499

500 3. Results

501 [There is not space within the manuscript to give the detail and time series of each](#)
502 [input and output pathway and where the time series exist they are supplied in](#)
503 [supplementary material.](#)

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504

505 3.1. N inputs

506 The inorganic N deposition interpolated and extrapolated from values reported by
507 Fowler et al. (2005) suggests a value of 15.6 ktonnes N/yr in 2006; no value was
508 available for 2007, as discussed above. No reasonable error estimate can be provided
509 from the original data and, given the assumption of a steady-state up to 1936, this
510 would be an inorganic N deposition of 6.3 ktonnes N/yr [– because this is extrapolated](#)
511 [data no detailed time series is provided in the supplementary material.](#) This value does
512 not consider deposition of DON. The deposition of DON at the Moor House site was
513 reported by Worrall et al. (2006) as being between 0.01 and 0.15 tonnes N/km²/yr
514 with no significant trend between 1993 and 2005. If the measured import at Moor
515 House were re-scaled to the study catchment, then the input to the catchment would
516 be 0.8 ± 0.7 ktonnes N/yr: therefore total N deposition in 2006 of 17.1 ktonnes N/yr
517 (Table 1).

518 The biological nitrogen fixation (BNF) varied from 13 ± 3 ktonnes N/yr in
519 1883 to 10.4 ± 2.5 ktonnes N/yr in 2007 (Table 1 [– supplementary material – Figure](#)
520 [S2](#)) with a peak year of 1960 when it peaked at 14.6 ± 3 ktonnes N/yr and has been
521 declining ever since.

522 The trans-boundary transfer of food and feed to agriculture was an N input to
523 the study catchment projected to have been 19.4 ± 3.9 ktonnes N/yr in 1867 but only

524 | 9.9 ± 2 ktonnes N/yr in 2007 ([Table 1 – supplementary material – Figure S3](#)). It was
525 | projected to have peaked in 1878 and there has been no significant trend on this
526 | transfer since 1994. Human consumption of N has increased in line with population
527 | growth in the catchment where in 1861 the population of the catchment was 911000
528 | represented an intake of 22.1 ktonnes N/yr but by 2007 this had increased to an intake
529 | of 91.4 ktonnes N/yr based on a population of 3.77 million people. Working within
530 | the Seine catchment, Billen et al. (2012) found that the food and feed transfers
531 | represented a net export of N from the catchment.

532 | The input of synthetic inorganic fertilizer was by far the largest nitrogen input
533 | into the basin, varying from an estimated 10.1 ktonnes N/yr in 1867 to a peak input in
534 | 1987 at 67.3 ktonnes N/yr, with values declining since then to 44.8 ktonnes N/yr by
535 | 2007 at a rate of 1 ktonnes N/yr² ([Table 1 – Figure S4](#)). At the national scale, the
536 | decline in inorganic fertilizer input has been occurring since 1984, but the particular
537 | land uses of the Thames basin means that fertilizer inputs peaked slightly later than
538 | the UK as a whole.

539 |

540 | **3.2. N outputs**

541 | The total N₂O emissions from the terrestrial biosphere track the projected
542 | inorganic fertilizer inputs projected to peak in 1987 at 2.9 ktonnes N/yr from a value
543 | of 0.5 ktonnes N/yr in 1867 and declining to 2.3 ktonnes N/yr by 2007 ([Table 1 –](#)
544 | [Figure S5](#)). The emissions of NH₃ were predicted to be largest at the beginning of
545 | study period at 7.5 ktonnes N/yr, declining to a minimum in 1932 at 4.1 ktonnes N/yr,
546 | rising to 5.0 ktonnes N/yr in 2007 ([Figure S6](#)). Terrestrial denitrification to N₂ was
547 | estimated as a minimum in 1904 of 3.3 ktonnes N/yr rising to a maximum of 5
548 | ktonnes N/yr in the year 2000 ([Figure S7](#)). For NO emissions was estimated as a

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549 | minimum of 0.8 ktonnes N/yr in 1913, and a maximum of 1.2 ktonnes N/yr in 1995
550 | ([Figure S8](#)). In 2006 the total terrestrial atmospheric emissions were 13.1 ktonnes
551 | N/yr with an median $\frac{N_2O-N}{(N_2O-N+N_2-N-N)} = 0.31$ within the ranges reported by
552 | Schlesinger (2009) for agricultural soils.

553 | The total fluvial N flux at the tidal limit for 1904 (the first year for which
554 | complete records were available was 5.2 ktonnes N/yr (with the forms of fluvial N as
555 | 61:20:15:0.6 for nitrate-N, DON, PON, ammonia-N and nitrite-N respectively). There
556 | are two peak values: in 1977 the total fluvial N flux peaked at 27.3 ktonnes N/yr and
557 | then in 2001 at 36.6 ktonnes N/yr (equivalent to 3.7.tonnes N/km²/yr, or 37 kg
558 | N/ha/yr) – [Figure S9](#). In-stream losses of nitrogen follow those of the fluvial losses
559 | and are critically dependent upon the model used. However, using the model
560 | developed for the UK gives values of in-stream losses of total N from a minimum of
561 | 5.7 ktonnes N/yr in 1904 to the maximum in 2001 of 86.3 ktonnes N/yr. This means
562 | that the flux of total N from the soil source to the stream network in 2006 was 16.7
563 | ktonnes N/yr.

564 | The sink to the groundwater store is shown in Figure 3a and b shows that for
565 | most of the period of the record there was a net flux into groundwater storage in the
566 | saturated zone. Between 1883 and 1903, there was a net annual sink but this may be
567 | the result of not being able to know the concentration in the aquifer matrix in 1883 for
568 | which a uniform value of 1 mg N/l was assumed (Limbrick, 2003). After 1903, there
569 | was an approximately constant flux, i.e. near steady-state conditions occur once a
570 | period of establishment within the model has been achieved. The period of steady-
571 | state ends in 1939, i.e. at the beginning of the ploughing up of grassland with the
572 | onset of WWII. The flux into groundwater storage reached a maximum in 1972 at 66
573 | ±33 ktonnes N/yr (Figure 3b); this sink has declined ever since with groundwater

574 predicted to become a net source in 1993. The predicted sink in the unsaturated zone
575 of the aquifers will parallel the time course of flux into the saturated zone where the
576 maximum annual sink was between 1.4 and 5.5 ktonnes N/yr. The accumulated
577 storage in the aquifers of the basin (both in the saturated and unsaturated zones)
578 shows distinct changes (Figure 3a). The step changes can be associated with the step
579 changes observed in the nitrate concentration of the River Thames as observed by
580 Howden et al. (2010). The accumulated dissolved N in the aquifer peaks at a
581 maximum of 1571 ± 608 ktonnes N between 2000 and 2004 and has since begin to
582 decline. The approach here suggests that in 2006 the increase in concentration of N
583 species in groundwater of the catchment represented a net additional store of 15.9
584 ktonnes N/yr.

585 The total flux of N from human sewage and industrial wastes has increased
586 over the period in line with the population of the catchment from a low in 1867 of 3.1
587 ktonnes N/yr to 12.4 ktonnes N/yr in 2007 (Figure S10). Worrall et al. (2009) showed
588 that due the implementation of the Urban Wastewater Directive (European
589 Commission, 1991) the UK-wide direct flux of N declined by 50% between 1990 and
590 2003. The amount emitted to the atmosphere closely followed the population and by
591 2007 the amount released to the atmosphere from sewage treatment at 36 ktonnes
592 N/yr with 42.5 ktonnes N/yr returned to land as sludge.

593

594 **3.3. Total N budget**

595 Given the uncertainties within each pathway, then the maximum annual source
596 observed was in -59 ± 10 ktonnes N/yr (where the uncertainty is expressed as the
597 inter-quartile range) and the maximum sink was in 2006 at $+110 \pm 26$ ktonnes N/yr
598 (Figure 4a and b) – the maximum sink was equivalent to 111 ± 27 kg N/ha. When

599 preferred values are considered, then the maximum sink was 112 ktonnes N/yr. The
600 total N balance can also be viewed as the cumulative sink or source over the course of
601 the study period (Figure 4b), in which case it can be seen that within the range
602 estimated for each flux pathway, the basin was a net source until somewhere between
603 1959 and 1973 when the cumulative curve reaches a minimum and between 1994 and
604 2004 the basin was a net accumulating sink and that accumulation increases to the
605 present day and by 2007 was 315 ± 379 ktonnes N – which is equivalent to 32 tonnes
606 N/km^2 or 320 kg N/ha, and accumulating at an average rate of 55 ktonnes N/yr since
607 1973 (the minimum in the accumulation time series – Figure 4b) - equivalent to 5.5
608 tonnes $\text{N}/\text{km}^2/\text{yr}$, or 55 kg N/ha/yr).

609

610 **4. Discussion**

611 The results predict a very large and ongoing storage of total N within the terrestrial
612 biosphere of the Thames catchment. This raises a number of important questions.
613 Firstly, is there evidence from other studies that such a storage could be happening?
614 Several studies have concluded that developed countries are net sinks of reactive
615 nitrogen (N_r – e.g. Sutton et al., 2011) and, indeed, this has been already demonstrated
616 for this catchment (Howden et al., 2011), but those conclusions of these studies were
617 not for the terrestrial biosphere nor for total N. When it comes to specific
618 environments, then it is possible to assess total N budgets although there are a limited
619 number of such studies to refer to. Hemond (1988) was the first to consider a total N
620 budget for a specific environment - a peat bog; however, since the peat bog was a
621 functioning sink of carbon, it is not too surprising that it was also a net sink of total N
622 in line with the C/N ratio of the humified organic matter. Hemond (1988) recorded a
623 net sink of total N of 0.58 tonnes $\text{N}/\text{km}^2/\text{yr}$. At a catchment scale, other studies have

624 implied that the change in nitrate flux from the river over time is indicative of
625 nitrogen storage within the catchment. Goolsby et al. (1999) estimated a net annual
626 sink in the Mississippi Basin of 19 tonnes N/km² over a period of 40 years.
627 Furthermore, Basu et al. (2010) showed a widespread occurrence of biogeochemical
628 stationarity in large anthropogenically-disturbed catchments from a range sites across
629 the northern hemisphere, but not for small undisturbed catchments (e.g. Hubbard
630 Brook, New Hampshire, USA). This biogeochemical stationarity was ascribed to
631 widespread saturation within anthropogenically-disturbed catchments meaning that,
632 no matter what flow paths were operating, the result was the same. Therefore,
633 although the sink predicted here is larger than those suggested by Goolsby et al.
634 (1999) and Basu et al. (2010), this study did consider total N and not just reactive N.

635 Second, are the results sensitive to the considerable uncertainty in a number of
636 the pathways being considered? The main features of the results is that they are not
637 sensitive to the uncertainty or assumptions of the approach. The two main features of
638 the study results are that there is now a large accumulated sink of total N within the
639 terrestrial biosphere of the catchment and that there was an inflexion point in the
640 behavior of the accumulated total N budget in the 1960s or early 1970s (Fig. 4). Any
641 uncertainty would have to sufficiently large to change the scale of the accumulation or
642 the time series of that accumulation. The largest source of uncertainty was in the
643 terrestrial denitrification estimate but the study has already included that uncertainty
644 and, even if the largest possible value of terrestrial denitrification was used, then all
645 that would happen would be that the total accumulation would be lower by a value of
646 approximately 800 ktonnes N by 2007, but this would only mean a slightly smaller
647 rate of accumulation and the inflexion point would be offset by several years. The
648 period of time for which information available to the study was the least uncertainty

649 was the most recent period, i.e. the period when the largest net sinks and net
650 accumulation were predicted. The most uncertain period was the period at the
651 beginning of the record and so to offset the accumulation observed a larger source
652 would have to be predicted in the second half of the record.

653 The time series that was most uncertain, as opposed to the uptake or release
654 pathways, was the record of atmospheric deposition where it was necessary to assume
655 a rate of increase from a period of steady-state and a year in which the steady state
656 was broken (presently taken as 1936). Both of these assumptions have been based
657 upon observations from the basin and so it would necessary to substantiate a different
658 rate of increase; a different time at which the major increase started and value of the
659 deposition during that period of steady-state. However, it should be remembered that
660 atmospheric deposition is an input and so to change the result it would have to be
661 substantially lower, start increasing later than presently assumed and then increase
662 faster than the currently observed values.

663 Finally, it should be considered whether there was a flux pathway missing
664 from the budget? It is always impossible to have a complete budget; however, in order
665 to account for the estimated accumulation in the terrestrial biosphere suggested here,
666 it would have had to have been a sink of the order of 100 ktonnes N/yr – it is just as
667 likely that the study has failed to consider a source of total N. The major part of the
668 terrestrial biosphere which we could not consider were the subsoils of the catchment
669 where accumulation could be occurring.

670 If accumulation is occurring, then where is it accumulating? Conversely, if net
671 loss were occurring then where was the loss coming from? In a catchment which was
672 under intensifying agriculture, urbanization and climate change, it is easy to consider
673 that the disturbance of soils stores means that there is a tendency to lose nitrogen just

674 as there is to lose carbon (e.g. Bell et al., 2011, Barraclough et al., in press). Given the
675 values of carbon loss predicted by Barraclough et al. (in press), this suggests that soils
676 would be losing 1 tonnes N/km²/yr (10 ktonnes N/yr for the Thames catchment). The
677 average N loss from 1883 to 1959 predicted in this study was 20 ktonnes N/yr, i.e.
678 50% of the loss estimated by this study could be predicted by climate change alone,
679 independent of intensification of agriculture or urbanization. Therefore, it is
680 reasonable to assume that when accumulation does occur it is in the soils of the
681 catchment and the so far this study has not considered the subsoils. It is easy to
682 conceive that nitrogen released from topsoils could, in part, be absorbed in subsoils (if
683 it were released in the form of DON) or stimulate biomass if it were released in
684 inorganic forms.

685

686 **5. Conclusions**

687 The study has considered the total N budget of the terrestrial biosphere of a large
688 mixed agricultural catchment dominated by mineral soils. The study shows that since
689 the late 1950s the terrestrial biosphere and since 1973 has been accumulating total N
690 at an average rate of 55 ktonnes N/yr (equivalent to 55 kg N/ha/yr), peaking in 2007
691 at 112 kg N/ha/yr. The accumulation of total N in the catchment was estimated to be
692 315 ktonnes N by 2007 (315 kg N/ha) even allowing for accumulation in
693 groundwater. We propose that this accumulation is in sub-soils of the catchment.

694

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906

907 Table 1. Summary of preferred values of N inputs and outputs for 2006.

	Flux in 2006 (ktonnes N/yr)	Export in 2006 (kg N/ha/yr)
Input		
Atmospheric deposition	17.1	17.2
Biological nitrogen fixation	10.7	10.8
Food & feed transfers	99.2	99.7
Inorganic fertilisers	46.1	46.3
<i>Sub-total</i>	173.1	
Output		
Terrestrial atmospheric emissions	13.1	13.2
Fluvial loss at soil source	16.7	16.8
Groundwater storage	15.9	16.0
Sewage inputs	12.3	12.4
<i>Sub-total</i>	58.0	58.4
Total N budget	115.1	115.8

908

909 Figure. 1. A schematic diagram of the flows and fluxes considered by this study.

910

911 Figure 2. Location of the study catchment; study monitoring point at Teddington and
912 location of the long term climate monitoring station at Oxford.

913

914 Figure 3.

915 a) The estimated accumulated groundwater store of total dissolved N over the course
916 of the study period.

917 b) The estimated annual flux to groundwater of total dissolved N over the course of
918 the study. The values are given as the interquartile range with a negative value being a
919 a net discharge from ground to surface water.

920

921 Figure 4.

922 a) The estimated annual total N budget of the terrestrial biosphere of the catchment.
923 The bar is given as the inter-quartile range based upon the stochastic combination
924 within the uncertainties described.

925 b) The cumulative total N budget of the terrestrial biosphere of the catchment giving
926 the median and inter-quartile range based upon range of annual values shown in

927 Figure 4a.

