

Barcelona, a 21 de diciembre de 2010

HECHO RELEVANTE

Muy señores nuestros:

En relación a las emisiones de warrants realizadas por la Caja de Ahorros y Pensiones de Barcelona ("la Caixa") con fecha de vencimiento 17 de diciembre de 2010 y en virtud de lo establecido en las Condiciones Finales de cada una de las emisiones vencidas, pasamos a detallar el Precio de Liquidación y el Importe de Liquidación de cada una de las emisiones especificadas a continuación:

CODIGO ISIN	CODIGO SIBE	Activo Subyacente	Tipo	Precio Ejercicio	Ratio	Precio Liquidación	Importe de Liquidación unitario	Importe Global a Liquidar
ES06150106X3	A8695	IBEX	CALL	14,000	0.001	9,898.10	0.0000	0.00
ES06150106Y1	A8696	IBEX	CALL	13,750	0.001	9,898.10	0.0000	0.00
ES06150106Z8	A8697	IBEX	CALL	13,500	0.001	9,898.10	0.0000	0.00
ES06150107A9	A8698	IBEX	CALL	13,250	0.001	9,898.10	0.0000	0.00
ES06150107B7	A8699	IBEX	CALL	13,000	0.001	9,898.10	0.0000	0.00
ES06150107C5	A8700	IBEX	CALL	12,750	0.001	9,898.10	0.0000	0.00
ES06150107D3	A8701	IBEX	CALL	12,500	0.001	9,898.10	0.0000	0.00
ES06150107E1	A8702	IBEX	CALL	12,250	0.001	9,898.10	0.0000	0.00
ES06150107F8	A8703	IBEX	CALL	12,000	0.001	9,898.10	0.0000	0.00
ES06150107G6	A8704	IBEX	CALL	11,750	0.001	9,898.10	0.0000	0.00
ES06150107H4	A8705	IBEX	CALL	11,500	0.001	9,898.10	0.0000	0.00
ES06150107I2	A8706	IBEX	CALL	11,250	0.001	9,898.10	0.0000	0.00
ES06150107J0	A8707	IBEX	CALL	11,000	0.001	9,898.10	0.0000	0.00
ES06150107K8	A8708	IBEX	CALL	10,750	0.001	9,898.10	0.0000	0.00
ES06150107L6	A8709	IBEX	CALL	10,500	0.001	9,898.10	0.0000	0.00
ES06150107M4	A8710	IBEX	CALL	10,250	0.001	9,898.10	0.0000	0.00
ES06150107N2	A8711	IBEX	CALL	10,000	0.001	9,898.10	0.0000	0.00
ES06150107O0	A8712	IBEX	PUT	11,000	0.001	9,898.10	1.1019	1,166.91
ES06150107P7	A8713	IBEX	PUT	10,750	0.001	9,898.10	0.8519	0.00
ES06150107Q5	A8714	IBEX	PUT	10,500	0.001	9,898.10	0.6019	0.00
ES06150107R3	A8715	IBEX	PUT	10,250	0.001	9,898.10	0.3519	0.00
ES06150107S1	A8716	IBEX	PUT	10,000	0.001	9,898.10	0.1019	0.00
ES06150107T9	A8717	IBEX	PUT	9,750	0.001	9,898.10	0.0000	0.00
ES06150107U7	A8718	IBEX	PUT	9,500	0.001	9,898.10	0.0000	0.00

ES06150107V5	A8719	IBEX	PUT	9,250	0.001	9,898.10	0.0000	0.00
ES06150107W3	A8720	IBEX	PUT	9,000	0.001	9,898.10	0.0000	0.00
ES06150107X1	A8721	IBEX	PUT	8,750	0.001	9,898.10	0.0000	0.00
ES06150107Y9	A8722	IBEX	PUT	8,500	0.001	9,898.10	0.0000	0.00
ES06150107Z6	A8723	IBEX	PUT	8,250	0.001	9,898.10	0.0000	0.00
ES06150108A7	A8724	IBEX	PUT	8,000	0.001	9,898.10	0.0000	0.00
ES06150108B5	A8725	ANA	CALL	100.00	0.2	53.56	0.0000	0.00
ES06150108C3	A8726	ANA	PUT	70.00	0.2	53.56	3.2880	0.00
ES06150108D1	A8727	POP	CALL	6.00	0.5	3.95	0.0000	0.00
ES06150108E9	A8728	POP	PUT	5.00	0.5	3.95	0.5240	0.00
ES06150108F6	A8729	BKT	CALL	7.00	0.5	4.13	0.0000	0.00
ES06150108G4	A8730	BKT	PUT	5.00	0.5	4.13	0.4375	8,750.00
ES06150108H2	A8731	BBVA	CALL	13.45	0.5204	7.59	0.0000	0.00
ES06150108I0	A8732	BBVA	CALL	12.49	0.5204	7.59	0.0000	0.00
ES06150108J8	A8733	BBVA	CALL	12.01	0.5204	7.59	0.0000	0.00
ES06150108K6	A8734	BBVA	CALL	11.53	0.5204	7.59	0.0000	0.00
ES06150108L4	A8735	BBVA	CALL	11.05	0.5204	7.59	0.0000	0.00
ES06150108M2	A8736	BBVA	CALL	10.57	0.5204	7.59	0.0000	0.00
ES06150108N0	A8737	BBVA	CALL	10.09	0.5204	7.59	0.0000	0.00
ES06150108O8	A8738	BBVA	CALL	9.61	0.5204	7.59	0.0000	0.00
ES06150108P5	A8739	BBVA	PUT	9.61	0.5204	7.59	1.0512	0.00
ES06150108Q3	A8740	BBVA	PUT	8.65	0.5204	7.59	0.5516	0.00
ES06150108R1	A8741	BBVA	PUT	7.69	0.5204	7.59	0.0520	3,510.00
ES06150108S9	A8742	BBVA	PUT	6.73	0.5204	7.59	0.0000	0.00
ES06150108T7	A8743	SAN	CALL	15.00	0.5	7.98	0.0000	0.00
ES06150108U5	A8744	SAN	CALL	14.50	0.5	7.98	0.0000	0.00
ES06150108V3	A8745	SAN	CALL	14.00	0.5	7.98	0.0000	0.00
ES06150108W1	A8746	SAN	CALL	13.50	0.5	7.98	0.0000	0.00
ES06150108X9	A8747	SAN	CALL	13.00	0.5	7.98	0.0000	0.00
ES06150108Y7	A8748	SAN	CALL	12.50	0.5	7.98	0.0000	0.00
ES06150108Z4	A8749	SAN	CALL	12.00	0.5	7.98	0.0000	0.00
ES0615010A03	A8750	SAN	CALL	11.50	0.5	7.98	0.0000	0.00
ES0615010A11	A8751	SAN	CALL	11.00	0.5	7.98	0.0000	0.00
ES0615010A29	A8752	SAN	CALL	10.50	0.5	7.98	0.0000	0.00
ES0615010A37	A8753	SAN	CALL	10.00	0.5	7.98	0.0000	0.00
ES0615010A45	A8754	SAN	PUT	10.00	0.5	7.98	1.0125	0.00
ES0615010A52	A8755	SAN	PUT	9.00	0.5	7.98	0.5125	0.00
ES0615010A60	A8756	SAN	PUT	8.00	0.5	7.98	0.0125	152.89
ES0615010A78	A8757	SAN	PUT	7.00	0.5	7.98	0.0000	0.00
ES0615010A86	A8758	FER	CALL	7.00	0.2	7.86	0.1724	522.37
ES0615010A94	A8759	GAM	CALL	12.00	0.2	5.91	0.0000	0.00
ES0615010B02	A8760	GAM	CALL	10.00	0.2	5.91	0.0000	0.00
ES0615010B10	A8761	GAM	PUT	8.00	0.2	5.91	0.4182	0.00
ES0615010B28	A8762	GRLS	CALL	14.00	0.2	10.09	0.0000	0.00
ES0615010B36	A8763	IBE	CALL	9.00	0.5	5.57	0.0000	0.00

ES0615010B44	A8764	IBE	CALL	8.00	0.5	5.57	0.0000	0.00
ES0615010B51	A8765	IBE	PUT	6.00	0.5	5.57	0.2150	0.00
ES0615010B69	A8766	IBE	PUT	5.00	0.5	5.57	0.0000	0.00
ES0615010B77	A8767	IBLA	CALL	3.00	0.2	3.20	0.0406	423.58
ES0615010B85	A8768	ITX	CALL	49.91	0.2003	58.17	1.6545	8.27
ES0615010B93	A8769	REP	CALL	20.00	0.5	20.80	0.4000	0.40
ES0615010C01	A8770	REP	CALL	19.00	0.5	20.80	0.9000	0.00
ES0615010C19	A8771	REP	CALL	18.00	0.5	20.80	1.4000	0.00
ES0615010C27	A8772	REP	CALL	17.00	0.5	20.80	1.9000	9.50
ES0615010C35	A8773	REP	PUT	17.00	0.5	20.80	0.0000	0.00
ES0615010C43	A8774	REP	PUT	16.00	0.5	20.80	0.0000	0.00
ES0615010C50	A8775	TEF	CALL	20.00	0.5	17.06	0.0000	0.00
ES0615010C68	A8776	TEF	CALL	19.50	0.5	17.06	0.0000	0.00
ES0615010C76	A8777	TEF	CALL	19.00	0.5	17.06	0.0000	0.00
ES0615010C84	A8778	TEF	CALL	18.75	0.5	17.06	0.0000	0.00
ES0615010C92	A8779	TEF	CALL	18.50	0.5	17.06	0.0000	0.00
ES0615010D00	A8780	TEF	CALL	18.25	0.5	17.06	0.0000	0.00
ES0615010D18	A8781	TEF	CALL	18.00	0.5	17.06	0.0000	0.00
ES0615010D26	A8782	TEF	CALL	17.75	0.5	17.06	0.0000	0.00
ES0615010D34	A8783	TEF	CALL	17.50	0.5	17.06	0.0000	0.00
ES0615010D42	A8784	TEF	CALL	17.25	0.5	17.06	0.0000	0.00
ES0615010D59	A8785	TEF	CALL	17.00	0.5	17.06	0.0300	0.00
ES0615010D67	A8786	TEF	PUT	18.00	0.5	17.06	0.4700	0.00
ES0615010D75	A8787	TEF	PUT	17.75	0.5	17.06	0.3450	0.00
ES0615010D83	A8788	TEF	PUT	17.50	0.5	17.06	0.2200	0.00
ES0615010D91	A8789	TEF	PUT	17.25	0.5	17.06	0.0950	0.00
ES0615010E09	A8790	TEF	PUT	17.00	0.5	17.06	0.0000	0.00
ES0615010E17	A8791	TEF	PUT	16.75	0.5	17.06	0.0000	0.00
ES0615010E25	A8792	TEF	PUT	16.50	0.5	17.06	0.0000	0.00
ES0615010E33	A8793	TEF	PUT	16.25	0.5	17.06	0.0000	0.00
ES0615010E41	A8794	TEF	PUT	16.00	0.5	17.06	0.0000	0.00
ES0615010E58	A8795	TL5	CALL	9.95	0.221	8.53	0.0000	0.00
ES0615010E66	A8796	ZEL	CALL	5.00	0.2	2.77	0.0000	0.00
ES0615010F08	A8800	EUR/USD	CALL	1.45	10	1.33	0.0000	0.00
ES0615010F16	A8801	EUR/USD	CALL	1.40	10	1.33	0.0000	0.00
ES0615010F24	A8802	EUR/USD	CALL	1.35	10	1.33	0.0000	0.00
ES0615010F32	A8803	EUR/USD	PUT	1.35	10	1.33	0.1810	0.00
ES0615010F40	A8804	EUR/USD	PUT	1.30	10	1.33	0.0000	0.00
ES0615010F57	A8805	EUR/USD	PUT	1.25	10	1.33	0.0000	0.00
ES0615010F65	A8806	EUR/GBP	CALL	1.10	10	0.85	0.0000	0.00
ES0615010F73	A8807	EUR/GBP	CALL	1.05	10	0.85	0.0000	0.00
ES0615010F81	A8808	EUR/GBP	CALL	1.00	10	0.85	0.0000	0.00
ES0615010F99	A8809	EUR/GBP	CALL	0.98	10	0.85	0.0000	0.00
ES0615010G07	A8810	EUR/GBP	PUT	0.97	10	0.85	1.3870	0.00
ES0615010G15	A8811	EUR/GBP	PUT	0.95	10	0.85	1.1522	0.00

ES0615010G23	A8812	EUR/GBP	PUT	0.93	10	0.85	0.9174	0.00
ES0615010G31	A8813	EUR/GBP	PUT	0.90	10	0.85	0.5652	0.00
ES0615010G49	A8814	EUR/JPY	CALL	140	10	111.26	0.0000	0.00
ES0615010G56	A8815	EUR/JPY	CALL	135	10	111.26	0.0000	0.00
ES0615010G64	A8816	EUR/JPY	CALL	130	10	111.26	0.0000	0.00
ES0615010G72	A8817	EUR/JPY	CALL	125	10	111.26	0.0000	0.00
ES0615010G80	A8818	EUR/JPY	CALL	120	10	111.26	0.0000	0.00
ES0615010G98	A8819	EUR/JPY	PUT	120	10	111.26	0.7855	0.00
ES0615010H06	A8820	EUR/JPY	PUT	115	10	111.26	0.3361	0.00
ES0615010H14	A8821	EUR/JPY	PUT	110	10	111.26	0.0000	0.00
ES0615010H22	A8822	EUR/JPY	PUT	105	10	111.26	0.0000	0.00
ES0615010H30	A8823	EUR/JPY	PUT	100	10	111.26	0.0000	0.00
ES0615010H48	A8824	EUR/PLN	CALL	4.00	10	3.98	0.0000	0.00
ES0615010H55	A8825	EUR/PLN	PUT	3.50	10	3.98	0.0000	0.00
ES0615010H63	A8826	EUR/CHF	CALL	1.50	10	1.27	0.0000	0.00
ES0615010H71	A8827	EUR/CHF	CALL	1.48	10	1.27	0.0000	0.00
ES0615010H89	A8828	EUR/CHF	PUT	1.45	10	1.27	1.3833	0.00
ES0615010H97	A8829	EUR/CHF	PUT	1.40	10	1.27	0.9907	0.00
ES0615010R12	B0551	ORO	CALL	1,350.00	0.01	1,374.75	0.1867	0.00
ES0615010R20	B0552	ORO	CALL	1,300.00	0.01	1,374.75	0.5637	1.13
ES0615010R46	B0554	ORO	PUT	1,200.00	0.01	1,374.75	0.0000	0.00
ES0615010R53	B0555	ORO	PUT	900.00	0.01	1,374.75	0.0000	0.00

Atentamente,

Caja de Ahorros y Pensiones de Barcelona ("la Caixa")