

CAJA DE AHORROS Y PENSIONES DE BARCELONA “LA CAIXA”

VENCIMIENTO DE WARRANTS EMITIDOS POR “LA CAIXA”

En relación a las emisiones de warrants realizadas por la Caja de Ahorros y Pensiones de Barcelona “la Caixa” en fechas el 3 de diciembre de 2008 y 9 de marzo de 2009 con fecha de vencimiento 18 septiembre de 2009 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
ES0614970LF8	99454	IBEX	CALL	13000	0.001	11,777.30	0.0000	0.00
ES0614970LH4	99456	IBEX	CALL	12000	0.001	11,777.30	0.0000	0.00
ES0614970LJ0	99458	IBEX	CALL	11000	0.001	11,777.30	0.7773	155.46
ES0614970LL6	99460	IBEX	CALL	10000	0.001	11,777.30	1.7773	0.00
ES0614970LP7	99464	IBEX	PUT	8000	0.001	11,777.30	0.0000	0.00
ES0614970LR3	99466	IBEX	PUT	6500	0.001	11,777.30	0.0000	0.00
ES0614970PJ1	A1436	IBEX	CALL	11500	0.001	11,777.30	0.2773	0.00
ES0614970PP8	A1442	IBEX	CALL	9000	0.001	11,777.30	2.7773	0.00
ES0614970PQ6	A1443	IBEX	CALL	8500	0.001	11,777.30	3.2773	0.00
ES0614970PR4	A1444	IBEX	CALL	8000	0.001	11,777.30	3.7773	0.00
ES0614970PS2	A1445	IBEX	CALL	7500	0.001	11,777.30	4.2773	0.00
ES0614970PT0	A1446	IBEX	PUT	7500	0.001	11,777.30	0.0000	0.00
ES0614970PU8	A1447	IBEX	PUT	7000	0.001	11,777.30	0.0000	0.00
ES0614970PX2	A1450	IBEX	PUT	6000	0.001	11,777.30	0.0000	0.00
ES0614970PY0	A1451	IBEX	PUT	5500	0.001	11,777.30	0.0000	0.00
ES0614970QE0	A1457	ACS	CALL	35.00	0.2	36.35	0.2700	0.00
ES0614970QF7	A1458	ACS	CALL	33.00	0.2	36.35	0.6700	0.00
ES0614970QG5	A1459	ACS	PUT	30.00	0.2	36.35	0.0000	0.00
ES0614970QI1	A1461	ACX	CALL	12.00	0.5	15.28	1.6375	0.00
ES0614970QJ9	A1462	ACX	CALL	9.00	0.5	15.28	3.1375	0.00
ES0614970QK7	A1463	ACX	PUT	7.50	0.5	15.28	0.0000	0.00
ES0614970LS1	99467	ANA	CALL	100.00	0.2	97.60	0.0000	0.00
ES0614970LT9	99468	ANA	PUT	50.00	0.2	97.60	0.0000	0.00
ES0614970QA8	A1453	ANA	CALL	120.00	0.2	97.60	0.0000	0.00
ES0614970QB6	A1454	ANA	CALL	80.00	0.2	97.60	3.5200	0.00
ES0614970QC4	A1455	ANA	PUT	70.00	0.2	97.60	0.0000	0.00
ES0614970MH2	99482	BBVA	CALL	14.00	0.5	12.21	0.0000	0.00
ES0614970MK6	99485	BBVA	PUT	8.00	0.5	12.21	0.0000	0.00
ES0614970RE8	A1483	BBVA	CALL	8.00	0.5	12.21	2.1050	11,261.75
ES0614970RF5	A1484	BBVA	CALL	7.00	0.5	12.21	2.6050	0.00
ES0614970RG3	A1485	BBVA	CALL	6.00	0.5	12.21	3.1050	372,351.60
ES0614970RH1	A1486	BBVA	PUT	5.00	0.5	12.21	0.0000	0.00

ES0614970NB3	99502	BKT	CALL	12.23	0.5316	8.84	0.0000	0.00
ES0614970SC0	A1507	BKT	CALL	7.52	0.5316	8.84	0.6991	0.00
ES0614970SD8	A1508	BKT	CALL	6.58	0.5316	8.84	1.1988	0.00
ES0614970SE6	A1509	BKT	PUT	3.76	0.5316	8.84	0.0000	0.00
ES0614970TK1	A1541	CCIT	CALL	5.00	0.2	7.02	0.4040	444.40
ES0614970TL9	A1542	CCIT	CALL	4.00	0.2	7.02	0.6040	0.00
ES0614970TM7	A1543	CCIT	PUT	3.50	0.2	7.02	0.0000	0.00
ES0614970LU7	99469	FER	CALL	30.00	0.2	28.88	0.0000	0.00
ES0614970SL1	A1516	FER	CALL	25.00	0.2	28.88	0.7760	0.78
ES0614970NG2	99507	GAM	CALL	23.00	0.2	16.00	0.0000	0.00
ES0614970NI8	99509	GAM	CALL	19.00	0.2	16.00	0.0000	0.00
ES0614970NM0	99513	GAM	PUT	9.00	0.2	16.00	0.0000	0.00
ES0614970SO5	A1519	GAM	CALL	14.00	0.2	16.00	0.3990	0.00
ES0614970SP2	A1520	GAM	CALL	12.00	0.2	16.00	0.7990	0.80
ES0614970SQ0	A1521	GAM	PUT	11.00	0.2	16.00	0.0000	0.00
ES0614970TG9	A1537	GRLS	CALL	14.50	0.2	12.61	0.0000	0.00
ES0614970TH7	A1538	GRLS	CALL	13.00	0.2	12.61	0.0000	0.00
ES0614970MT7	99494	IBE	CALL	8.00	0.5	6.89	0.0000	0.00
ES0614970RP4	A1494	IBE	CALL	6.50	0.5	6.89	0.1950	7,410.00
ES0614970RR0	A1496	IBE	CALL	5.50	0.5	6.89	0.6950	556.00
ES0614970RS8	A1497	IBE	PUT	5.00	0.5	6.89	0.0000	0.00
ES0614970TP0	A1546	IBLA	CALL	2.50	0.2	2.06	0.0000	0.00
ES0614970TQ8	A1547	IBLA	CALL	2.00	0.2	2.06	0.0126	667.80
ES0614970TR6	A1548	IBLA	PUT	1.75	0.2	2.06	0.0000	0.00
ES0614970TC8	A1533	IBR	CALL	5.00	0.2	3.38	0.0000	0.00
ES0614970TD6	A1534	IBR	CALL	4.00	0.2	3.38	0.0000	0.00
ES0614970TU0	A1551	IDR	CALL	16.00	0.2	17.63	0.3260	0.00
ES0614970TV8	A1552	IDR	CALL	15.00	0.2	17.63	0.5260	0.00
ES0614970TW6	A1553	IDR	PUT	13.00	0.2	17.63	0.0000	0.00
ES0614970MX9	99498	ITX	CALL	31.00	0.2	40.00	1.8000	0.00
ES0614970RV2	A1500	ITX	CALL	38.00	0.2	40.00	0.4000	0.00
ES0614970RX8	A1502	ITX	CALL	33.00	0.2	40.00	1.4000	0.00
ES0614970RY6	A1503	ITX	CALL	30.00	0.2	40.00	2.0000	0.00
ES0614970RZ3	A1504	ITX	PUT	27.00	0.2	40.00	0.0000	0.00
ES0614970NE7	99505	POP	CALL	12.00	0.5	6.91	0.0000	0.00
ES0614970SG1	A1511	POP	CALL	6.00	0.5	6.91	0.4550	0.00
ES0614970SH9	A1512	POP	CALL	5.00	0.5	6.91	0.9550	0.00
ES0614970SI7	A1513	POP	PUT	3.50	0.5	6.91	0.0000	0.00
ES0614970MD1	99478	REP	CALL	19.00	0.5	18.77	0.0000	0.00
ES0614970MG4	99481	REP	PUT	12.00	0.5	18.77	0.0000	0.00
ES0614970QY8	A1477	REP	CALL	15.00	0.5	18.77	1.8850	0.00
ES0614970QZ5	A1478	REP	CALL	14.00	0.5	18.77	2.3850	0.00
ES0614970RA6	A1479	REP	CALL	13.00	0.5	18.77	2.8850	7,154.80
ES0614970RB4	A1480	REP	PUT	11.00	0.5	18.77	0.0000	0.00
ES0614970MN0	99488	SAN	CALL	11.00	0.5	11.06	0.0275	646.25
ES0614970MR1	99492	SAN	PUT	5.00	0.5	11.06	0.0000	0.00
ES0614970RK5	A1489	SAN	CALL	7.00	0.5	11.06	2.0275	0.00
ES0614970RL3	A1490	SAN	CALL	6.00	0.5	11.06	2.5275	1,021.11
ES0614970RM1	A1491	SAN	PUT	4.50	0.5	11.06	0.0000	0.00
ES0614970LV5	99470	TEF	CALL	18.00	0.5	18.62	0.3100	0.00
ES0614970LX1	99472	TEF	CALL	16.00	0.5	18.62	1.3100	0.00
ES0614970MA7	99475	TEF	PUT	10.00	0.5	18.62	0.0000	0.00

ES0614970QM3	A1465	TEF	CALL	17.50	0.5	18.62	0.5600	224.00
ES0614970QO9	A1467	TEF	CALL	16.50	0.5	18.62	1.0600	0.00
ES0614970QQ4	A1469	TEF	CALL	15.50	0.5	18.62	1.5600	312.00
ES0614970QS0	A1471	TEF	CALL	14.50	0.5	18.62	2.0600	0.00
ES0614970QT8	A1472	TEF	PUT	14.50	0.5	18.62	0.0000	0.00
ES0614970QV4	A1474	TEF	PUT	13.00	0.5	18.62	0.0000	0.00
ES0614970SY4	A1529	TL5	CALL	7.00	0.2	9.45	0.4890	0.00
ES0614970SZ1	A1530	TL5	CALL	6.00	0.2	9.45	0.6890	17.23
ES0614970SU2	A1525	ZEL	CALL	4.00	0.2	3.49	0.0000	0.00
ES0614970SV0	A1526	ZEL	CALL	3.00	0.2	3.49	0.0980	1,078.00
ES0614970NN8	99514	USD	CALL	1.41	10	1.47	0.4114	0.00
ES0614970NQ1	99517	USD	CALL	1.35	10	1.47	0.8194	0.00
ES0614970NV1	99522	USD	PUT	1.26	10	1.47	0.0000	0.00
ES0614970NY5	99525	USD	PUT	1.20	10	1.47	0.0000	0.00
ES0614970UH5	A1564	USD	CALL	1.38	10	1.47	0.6154	0.00
ES0614970UJ1	A1566	USD	CALL	1.34	10	1.47	0.8875	0.00
ES0614970UK9	A1567	USD	CALL	1.32	10	1.47	1.0235	0.00
ES0614970UM5	A1569	USD	CALL	1.27	10	1.47	1.3635	0.00
ES0614970UN3	A1570	USD	PUT	1.31	10	1.47	0.0000	0.00
ES0614970UO1	A1571	USD	PUT	1.27	10	1.47	0.0000	0.00
ES0614970UQ6	A1573	USD	PUT	1.23	10	1.47	0.0000	0.00
ES0614970UR4	A1574	USD	PUT	1.21	10	1.47	0.0000	0.00
ES0614970PC6	99555	CHF	CALL	1.58	10	1.51	0.0000	0.00
ES0614970PH5	99560	CHF	PUT	1.45	10	1.51	0.0000	0.00
ES0614970VU6	A1603	CHF	CALL	1.56	10	1.51	0.0000	0.00
ES0614970VW2	A1605	CHF	CALL	1.50	10	1.51	0.0964	192.80
ES0614970VX0	A1606	CHF	PUT	1.47	10	1.51	0.0000	0.00
ES0614970VZ5	A1608	CHF	PUT	1.41	10	1.51	0.0000	0.00
ES0614970NZ2	99526	GBP	CALL	0.83	10	0.90	0.7809	0.00
ES0614970OA3	99527	GBP	CALL	0.82	10	0.90	0.8919	0.00
ES0614970OF2	99532	GBP	PUT	0.79	10	0.90	0.0000	0.00
ES0614970OG0	99533	GBP	PUT	0.78	10	0.90	0.0000	0.00
ES0614970UU8	A1577	GBP	CALL	0.94	10	0.90	0.0000	0.00
ES0614970UV6	A1578	GBP	CALL	0.93	10	0.90	0.0000	0.00
ES0614970UX2	A1580	GBP	CALL	0.91	10	0.90	0.0000	0.00
ES0614970UY0	A1581	GBP	CALL	0.90	10	0.90	0.0033	19.80
ES0614970UZ7	A1582	GBP	PUT	0.88	10	0.90	0.0000	0.00
ES0614970VA8	A1583	GBP	PUT	0.87	10	0.90	0.0000	0.00
ES0614970VC4	A1585	GBP	PUT	0.85	10	0.90	0.0000	0.00
ES0614970VD2	A1586	GBP	PUT	0.84	10	0.90	0.0000	0.00
ES0614970OI6	99535	JPY	CALL	150.00	10	135.46	0.0000	0.00
ES0614970OL0	99538	JPY	CALL	135.00	10	135.46	0.0340	0.00
ES0614970OO4	99541	JPY	PUT	125.00	10	135.46	0.0000	0.00
ES0614970OR7	99544	JPY	PUT	110.00	10	135.46	0.0000	0.00
ES0614970VG5	A1589	JPY	CALL	133.00	10	135.46	0.1816	0.00
ES0614970VI1	A1591	JPY	CALL	125.00	10	135.46	0.7722	0.00
ES0614970VJ9	A1592	JPY	PUT	123.00	10	135.46	0.0000	0.00
ES0614970VL5	A1594	JPY	PUT	117.00	10	135.46	0.0000	0.00
ES0614970OU1	99547	PLN	CALL	3.80	10	4.16	0.8632	0.00
ES0614970OZ0	99552	PLN	PUT	3.30	10	4.16	0.0000	0.00
ES0614970VO9	A1597	PLN	CALL	5.00	10	4.16	0.0000	0.00
ES0614970VP6	A1598	PLN	CALL	4.80	10	4.16	0.0000	0.00

ES0614970VQ4	A1599	PLN	PUT	4.50	10	4.16	0.8199	0.00
ES0614970VR2	A1600	PLN	PUT	4.25	10	4.16	0.2188	0.00

Barcelona, a 22 de septiembre de 2009

Caja de Ahorros y Pensiones de Barcelona "la Caixa"