

## **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” los días 25 de septiembre de 2009 y 11 de diciembre de 2009, con fecha de vencimiento 18 de junio 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:

<b>CODIGO ISIN</b>	<b>CODIGO SIBE</b>	<b>Activo Subyacente</b>	<b>Tipo</b>	<b>Precio Ejercicio</b>	<b>Ratio</b>	<b>Precio Liquidación</b>	<b>Importe de Liquidación unitario</b>	<b>Importe Global a Liquidar</b>
ES06150103Y8	A6676	.IBEX	PUT	11,250	0.001	9971.80	1.2782	38,346.00
ES06150103W2	A6674	.IBEX	PUT	11,750	0.001	9971.80	1.7782	0.00
ES06150103U6	A6672	.IBEX	PUT	12,000	0.001	9971.80	2.0282	5,029.94
ES06150103S0	A6670	.IBEX	CALL	11,750	0.001	9971.80	0	0.00
ES06150103Q4	A6668	.IBEX	CALL	12,250	0.001	9971.80	0	0.00
ES06150103O9	A6666	.IBEX	CALL	12,750	0.001	9971.80	0	0.00
ES06150103M3	A6664	.IBEX	CALL	13,250	0.001	9971.80	0	0.00
ES06150103K7	A6662	.IBEX	CALL	13,750	0.001	9971.80	0	0.00
ES06150103I1	A6660	.IBEX	CALL	14,250	0.001	9971.80	0	0.00
ES0615010420	A4739	.IBEX	PUT	9,500	0.001	9971.80	0	0.00
ES0615010412	A4738	.IBEX	PUT	10,000	0.001	9971.80	0.0282	28.20
ES0615010404	A4737	.IBEX	PUT	10,500	0.001	9971.80	0.5282	15,846.00
ES0615010396	A4736	.IBEX	PUT	11,000	0.001	9971.80	1.0282	0.00
ES0615010388	A4735	.IBEX	PUT	11,500	0.001	9971.80	1.5282	12,240.88
ES0615010313	A4728	.IBEX	CALL	11,500	0.001	9971.80	0	0.00
ES0615010305	A4727	.IBEX	CALL	12,000	0.001	9971.80	0	0.00
ES0615010297	A4726	.IBEX	CALL	12,500	0.001	9971.80	0	0.00
ES0615010289	A4725	.IBEX	CALL	13,000	0.001	9971.80	0	0.00
ES0615010271	A4724	.IBEX	CALL	13,500	0.001	9971.80	0	0.00
ES0615010263	A4723	.IBEX	CALL	14,000	0.001	9971.80	0	0.00
ES0615010255	A4722	.IBEX	CALL	14,500	0.001	9971.80	0	0.00
ES0615010248	A4721	.IBEX	CALL	15,000	0.001	9971.80	0	0.00
ES0615010537	A4750	ACS	PUT	30.00	0.2	31.535	0	0.00
ES0615010529	A4749	ACS	CALL	39.00	0.2	31.535	0	0.00
ES0615010511	A4748	ACS	CALL	43.00	0.2	31.535	0	0.00
ES0615010560	A4753	ACX	PUT	13.00	0.5	13.175	0	0.00
ES0615010552	A4752	ACX	CALL	17.00	0.5	13.175	0	0.00

ES0615010545	A4751	ACX	CALL	19.00	0.5	13.175	0	0.00
ES0615010503	A4747	ANA	PUT	80.00	0.2	66.33	2.734	0.00
ES0615010495	A4746	ANA	CALL	120.00	0.2	66.33	0	0.00
ES0615010487	A4745	ANA	CALL	150.00	0.2	66.33	0	0.00
ES0615010859	A4782	BBVA	PUT	11.00	0.5	9.36	0.82	0.00
ES0615010842	A4781	BBVA	CALL	14.00	0.5	9.36	0	0.00
ES0615010826	A4779	BBVA	CALL	16.00	0.5	9.36	0	0.00
ES06150104D0	A6681	BKT	PUT	7.00	0.5	5.4	0.8	0.00
ES06150104C2	A6680	BKT	CALL	8.00	0.5	5.4	0	0.00
ES06150100H9	A4794	BKT	CALL	10.00	0.5	5.4	0	0.00
ES06150100O5	A4801	FER	PUT	5.00	0.2	5.671	0	0.00
ES06150100M9	A4799	FER	CALL	8.00	0.2	5.671	0	0.00
ES06150100L1	A4798	FER	CALL	7.50	0.8	5.671	0	0.00
ES06150100S6	A4805	GAM	PUT	14.00	0.2	8.076	1.1848	118.48
ES06150100R8	A4804	GAM	CALL	18.00	0.2	8.076	0	0.00
ES06150100Q0	A4803	GAM	CALL	20.00	0.2	8.076	0	0.00
ES06150100P2	A4802	GAM	CALL	22.00	0.2	8.076	0	0.00
ES06150100T4	A4806	GRLS	CALL	15.00	0.2	8.931	0	0.00
ES06150100E6	A4791	IBE	CALL	7.00	0.5	5.375	0	0.00
ES06150100Z1	A4812	IBLA	PUT	1.60	0.2	2.473	0	0.00
ES06150100X6	A4810	IBLA	CALL	2.50	0.2	2.473	0	0.00
ES06150100V0	A4808	IBR	CALL	5.00	0.2	2.702	0	0.00
ES06150101B0	A4814	IDR	CALL	19.00	0.2	14.055	0	0.00
ES06150100G1	A4793	ITX	CALL	41.00	0.2	49.085	1.617	0.00
ES06150100K3	A4797	POP	PUT	6.00	0.5	4.842	0.579	0.00
ES06150100J5	A4796	POP	CALL	9.00	0.5	4.842	0	0.00
ES06150100I7	A4795	POP	CALL	11.00	0.5	4.842	0	0.00
ES0615010800	A4777	REP	PUT	15.00	0.5	17.825	0	0.00
ES0615010792	A4776	REP	CALL	20.00	0.5	17.825	0	0.00
ES0615010784	A4775	REP	CALL	21.00	0.5	17.825	0	0.00
ES0615010776	A4774	REP	CALL	22.00	0.5	17.825	0	0.00
ES06150100C0	A4789	SAN	PUT	9.00	0.5	9.35	0	0.00
ES06150100B2	A4788	SAN	CALL	11.00	0.5	9.35	0	0.00
ES0615010891	A4786	SAN	CALL	13.00	0.5	9.35	0	0.00
ES0615010875	A4784	SAN	CALL	15.00	0.5	9.35	0	0.00
ES06150105J4	A6713	TEF	PUT	18.00	0.5	16.205	0.8975	0.00
ES06150105H8	A6711	TEF	PUT	18.50	0.5	16.205	1.1475	45,900.00
ES06150105G0	A6710	TEF	PUT	19.00	0.5	16.205	1.3975	0.00
ES06150105E5	A6708	TEF	PUT	19.50	0.5	16.205	1.6475	65,900.00
ES06150105B1	A6705	TEF	CALL	19.75	0.5	16.205	0	0.00
ES06150104Z3	A6703	TEF	CALL	20.25	0.5	16.205	0	0.00
ES06150104X8	A6701	TEF	CALL	20.75	0.5	16.205	0	0.00
ES0615010719	A4768	TEF	PUT	15.00	0.5	16.205	0	0.00
ES0615010701	A4767	TEF	PUT	15.50	0.5	16.205	0	0.00
ES0615010693	A4766	TEF	PUT	16.00	0.5	16.205	0	0.00

ES0615010685	A4765	TEF	PUT	16.50	0.5	16.205	0.1475	0.00
ES0615010677	A4764	TEF	PUT	17.00	0.5	16.205	0.3975	0.00
ES0615010628	A4759	TEF	CALL	17.50	0.5	16.205	0	0.00
ES0615010610	A4758	TEF	CALL	18.00	0.5	16.205	0	0.00
ES0615010602	A4757	TEF	CALL	18.50	0.5	16.205	0	0.00
ES0615010594	A4756	TEF	CALL	19.00	0.5	16.205	0	0.00
ES0615010586	A4755	TEF	CALL	19.50	0.5	16.205	0	0.00
ES0615010578	A4754	TEF	CALL	20.00	0.5	16.205	0	0.00
ES06150105L0	A6715	TL5	CALL	8.00	0.2	8.303	0.0606	0.00
ES06150101E4	A4817	TL5	CALL	9.00	0.2	8.303	0	0.00
ES06150105N6	A6717	ZEL	CALL	4.50	0.2	3.33	0	0.00
ES06150101F1	A4818	ZEL	CALL	5.00	0.2	3.33	0	0.00
ES06150105Q9	A6720	ORO	PUT	1,050.00	0.01	1256	0	0.00
ES06150105P1	A6719	ORO	CALL	1,150.00	0.01	1256	0.8568	0.00
ES06150105O4	A6718	ORO	CALL	1,300.00	0.01	1256	0	0.00
ES06150101N5	A4826	ORO	PUT	900.00	0.01	1256	0	0.00
ES06150101M7	A4825	ORO	CALL	1,000.00	0.01	1256	2.0692	0.00
ES06150101L9	A4824	ORO	CALL	1,200.00	0.01	1256	0.4526	478.40
ES06150102D4	A4842	EUR/USD	PUT	1.3600	10	1.2372	0.9926	0.00
ES06150102C6	A4841	EUR/USD	PUT	1.3700	10	1.2372	1.0734	0.00
ES06150102B8	A4840	EUR/USD	PUT	1.3800	10	1.2372	1.1542	0.00
ES06150102A0	A4839	EUR/USD	PUT	1.3900	10	1.2372	1.235	0.00
ES06150101Z9	A4838	EUR/USD	PUT	1.4000	10	1.2372	1.3159	0.00
ES06150101Y2	A4837	EUR/USD	PUT	1.4100	10	1.2372	1.3967	0.00
ES06150101X4	A4836	EUR/USD	PUT	1.4200	10	1.2372	1.4775	0.00
ES06150101W6	A4835	EUR/USD	PUT	1.4300	10	1.2372	1.5584	0.00
ES06150101V8	A4834	EUR/USD	CALL	1.4500	10	1.2372	0	0.00
ES06150101U0	A4833	EUR/USD	CALL	1.4600	10	1.2372	0	0.00
ES06150101T2	A4832	EUR/USD	CALL	1.4700	10	1.2372	0	0.00
ES06150101S4	A4831	EUR/USD	CALL	1.4800	10	1.2372	0	0.00
ES06150101R6	A4830	EUR/USD	CALL	1.4900	10	1.2372	0	0.00
ES06150101Q8	A4829	EUR/USD	CALL	1.5000	10	1.2372	0	0.00
ES06150101P0	A4828	EUR/USD	CALL	1.5100	10	1.2372	0	0.00
ES06150101O3	A4827	EUR/USD	CALL	1.5200	10	1.2372	0	0.00
ES06150103F7	A4870	EUR/CHF	PUT	1.4600	10	1.3745	0.622	0.00
ES06150103E0	A4869	EUR/CHF	PUT	1.4800	10	1.3745	0.7676	0.00
ES06150103D2	A4868	EUR/CHF	PUT	1.5000	10	1.3745	0.9131	0.00
ES06150103C4	A4867	EUR/CHF	CALL	1.5400	10	1.3745	0	0.00
ES06150103B6	A4866	EUR/CHF	CALL	1.5600	10	1.3745	0	0.00
ES06150103A8	A4865	EUR/CHF	CALL	1.5900	10	1.3745	0	0.00
ES06150102L7	A4850	EUR/GBP	PUT	0.8000	10	0.8357	0	0.00
ES06150102K9	A4849	EUR/GBP	PUT	0.8200	10	0.8357	0	0.00
ES06150102J1	A4848	EUR/GBP	PUT	0.8400	10	0.8357	0.0515	0.00
ES06150102I3	A4847	EUR/GBP	PUT	0.8600	10	0.8357	0.2908	0.00
ES06150102H5	A4846	EUR/GBP	CALL	0.8800	10	0.8357	0	0.00

ES06150102G7	A4845	EUR/GBP	CALL	0.9000	10	0.8357	0	0.00
ES06150102F9	A4844	EUR/GBP	CALL	0.9200	10	0.8357	0	0.00
ES06150102E2	A4843	EUR/GBP	CALL	0.9400	10	0.8357	0	0.00
ES06150102T0	A4858	EUR/JPY	PUT	115.00	10	112.12	0.2569	0.00
ES06150102S2	A4857	EUR/JPY	PUT	120.00	10	112.12	0.7028	0.00
ES06150102R4	A4856	EUR/JPY	PUT	125.00	10	112.12	1.1488	0.00
ES06150102Q6	A4855	EUR/JPY	PUT	130.00	10	112.12	1.5947	0.00
ES06150102P8	A4854	EUR/JPY	CALL	140.00	10	112.12	0	0.00
ES06150102O1	A4853	EUR/JPY	CALL	145.00	10	112.12	0	0.00
ES06150102N3	A4852	EUR/JPY	CALL	150.00	10	112.12	0	0.00
ES06150102M5	A4851	EUR/JPY	CALL	155.00	10	112.12	0	0.00
ES06150102Z7	A4864	EUR/PLN	PUT	3.8000	10	4.0675	0	0.00
ES06150102Y0	A4863	EUR/PLN	PUT	3.9000	10	4.0675	0	0.00
ES06150102X2	A4862	EUR/PLN	PUT	4.0000	10	4.0675	0	0.00
ES06150102W4	A4861	EUR/PLN	CALL	4.2000	10	4.0675	0	0.00
ES06150102V6	A4860	EUR/PLN	CALL	4.3000	10	4.0675	0	0.00
ES06150102U8	A4859	EUR/PLN	CALL	4.4000	10	4.0675	0	0.00

Barcelona, a 22 de junio de 2010

Caja de Ahorros y Pensiones de Barcelona "la Caixa"