

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 fecha 13 de febrero y 18 de mayo de 2007 con fecha de vencimiento 21 de septiembre de 2007, 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:

Código	Código	Activo	Tipo	Precio	Ratio	Precio	Prima	Importe
ISIN	SIBE	Subyacente		Ejercicio		Liquidación	Unitaria	Liquidación
ES06149702F0	79796	IBX35	CALL	16000	0.001	14450.6	0.0000	0.00
ES06149702G8	79797	IBX35	CALL	15500	0.001	14450.6	0.0000	0.00
ES06149702H6	79798	IBX35	CALL	15000	0.001	14450.6	0.0000	0.00
ES06149702I4	79799	IBX35	CALL	14500	0.001	14450.6	0.0000	0.00
ES06149702J2	79800	IBX35	CALL	14000	0.001	14450.6	0.4506	371.75
ES06149702K0	79801	IBX35	CALL	13500	0.001	14450.6	0.9506	0.00
ES06149702L8	79802	IBX35	PUT	15000	0.001	14450.6	0.5494	1,242.19
ES06149702M6	79803	IBX35	PUT	14500	0.001	14450.6	0.0494	100.28
ES06149702N4	79804	IBX35	PUT	14000	0.001	14450.6	0.0000	0.00
ES06149702O2	79805	IBX35	PUT	13500	0.001	14450.6	0.0000	0.00
ES06149702P9	79806	TEF	CALL	19.5	0.5	19.41	0.0000	0.00
ES06149702Q7	79807	TEF	CALL	18.5	0.5	19.41	0.4550	3,976.70
ES06149702R5	79808	TEF	CALL	17.5	0.5	19.41	0.9550	3,820.00
ES06149702S3	79809	TEF	CALL	17	0.5	19.41	1.2050	0.00
ES06149702T1	79810	TEF	CALL	16	0.5	19.41	1.7050	8,525.00
ES06149702U9	79811	TEF	PUT	17	0.5	19.41	0.0000	0.00
ES06149702V7	79812	TEF	PUT	16	0.5	19.41	0.0000	0.00
ES06149702W5	79813	REP	CALL	27	0.5	25.32	0.0000	0.00
ES06149702X3	79814	REP	CALL	26	0.5	25.32	0.0000	0.00
ES06149702Y1	79815	REP	CALL	25	0.5	25.32	0.1600	0.00
ES06149702Z8	79816	REP	CALL	24	0.5	25.32	0.6600	0.00
ES06149703A9	79817	REP	PUT	25.5	0.5	25.32	0.0900	0.00
ES06149703B7	79818	REP	PUT	23.5	0.5	25.32	0.0000	0.00
ES06149703C5	79819	BBVA	CALL	20.5	0.5	16.65	0.0000	0.00
ES06149703D3	79820	BBVA	CALL	20	0.5	16.65	0.0000	0.00
ES06149703E1	79821	BBVA	CALL	19	0.5	16.65	0.0000	0.00
ES06149703F8	79822	BBVA	CALL	18.5	0.5	16.65	0.0000	0.00
ES06149703G6	79823	BBVA	PUT	19	0.5	16.65	1.1750	0.00
ES06149703H4	79824	BBVA	PUT	18	0.5	16.65	0.6750	202.50
ES06149703I2	79825	SAN	CALL	15.5	0.5	13.42	0.0000	0.00

ES06149703J0	79826	SAN	CALL	15	0.5	13.42	0.0000	0.00
ES06149703K8	79827	SAN	CALL	14.5	0.5	13.42	0.0000	0.00
ES06149703L6	79828	SAN	CALL	13.5	0.5	13.42	0.0000	0.00
ES06149703M4	79829	SAN	PUT	15	0.5	13.42	0.7900	197.50
ES06149703N2	79830	SAN	PUT	14	0.5	13.42	0.2900	58.00
ES06149703O0	79831	IBE	CALL	37	0.5	40.33	1.6650	0.00
ES06149703P7	79832	IBE	CALL	35	0.5	40.33	2.6650	269.17
ES06149703Q5	79833	IBE	CALL	33	0.5	40.33	3.6650	0.00
ES06149703R3	79834	IBE	CALL	31	0.5	40.33	4.6650	69.98
ES06149703S1	79835	IBE	PUT	33	0.5	40.33	0.0000	0.00
ES06149703T9	79836	IBE	PUT	31	0.5	40.33	0.0000	0.00
ES06149703U7	79837	ITX	CALL	44.5	0.2	45.9	0.2800	448.00
ES06149703V5	79838	ITX	CALL	43	0.2	45.9	0.5800	0.00
ES06149703W3	79839	ITX	CALL	41.5	0.2	45.9	0.8800	704.00
ES06149703X1	79840	ITX	CALL	40	0.2	45.9	1.1800	1,755.84
ES06149703Y9	79841	ITX	PUT	42	0.2	45.9	0.0000	0.00
ES06149703Z6	79842	ITX	PUT	40	0.2	45.9	0.0000	0.00
ES06149704A7	79843	ALU	CALL	12	0.5	6.45	0.0000	0.00
ES06149704B5	79844	ALU	CALL	11	0.5	6.45	0.0000	0.00
ES06149704C3	79845	ALU	CALL	10	0.5	6.45	0.0000	0.00
ES06149704D1	79846	ALU	CALL	9	0.5	6.45	0.0000	0.00
ES06149704E9	79847	ALU	PUT	10.5	0.5	6.45	2.0250	0.00
ES06149704F6	79848	ALU	PUT	9	0.5	6.45	1.2750	0.00
ES06149704G4	79849	ACS	CALL	45	0.2	36.73	0.0000	0.00
ES06149704H2	79850	ACS	CALL	43	0.2	36.73	0.0000	0.00
ES06149704I0	79851	ACS	CALL	41	0.2	36.73	0.0000	0.00
ES06149704J8	79852	ACS	CALL	39	0.2	36.73	0.0000	0.00
ES06149704K6	79853	ACS	PUT	42	0.2	36.73	1.0540	0.00
ES06149704L4	79854	ACS	PUT	40	0.2	36.73	0.6540	0.00
ES06149704M2	79855	SVO	CALL	52	0.2	23.94	0.0000	0.00
ES06149704N0	79856	SVO	CALL	49	0.2	23.94	0.0000	0.00
ES06149704O8	79857	SVO	CALL	46	0.2	23.94	0.0000	0.00
ES06149704P5	79858	SVO	CALL	43	0.2	23.94	0.0000	0.00
ES06149704Q3	79859	SVO	PUT	45	0.2	23.94	4.2120	842.40
ES06149704R1	79860	SVO	PUT	42	0.2	23.94	3.6120	0.00
ES06149708C4	67721	USD	CALL	1.4	10	1.396	0	0
ES06149708D2	67722	USD	PUT	1.38	10	1.396	0	0
ES06149704S9	79861	USD	CALL	1.22	10	1.396	1.76	0
ES06149704T7	79862	USD	CALL	1.25	10	1.396	1.46	0
ES06149704U5	79863	USD	CALL	1.28	10	1.396	1.16	0
ES06149704V3	79864	USD	CALL	1.31	10	1.396	0.86	0
ES06149704W1	79865	USD	CALL	1.34	10	1.396	0.56	1125
ES06149704X9	79866	USD	CALL	1.37	10	1.396	0.26	75
ES06149704Y7	79867	USD	PUT	1.36	10	1.396	0	0
ES06149704Z4	79868	USD	PUT	1.33	10	1.396	0	0
ES06149705A4	79869	USD	PUT	1.3	10	1.396	0	0
ES06149705B2	79870	USD	PUT	1.27	10	1.396	0	0
ES06149705C0	79871	USD	PUT	1.24	10	1.396	0	0
ES06149705D8	79872	USD	PUT	1.21	10	1.396	0	0
ES06149705G1	79875	GBP	CALL	0.64	10	0.6987	0.5865	0
ES06149705H9	79876	GBP	CALL	0.66	10	0.6987	0.3865	0
ES06149705I7	79877	GBP	CALL	0.68	10	0.6987	0.1865	0

ES06149705J5	79878	GBP	CALL	0.7	10	0.6987	0	0
ES06149705K3	79879	GBP	PUT	0.69	10	0.6987	0	0
ES06149705L1	79880	GBP	PUT	0.67	10	0.6987	0	0
ES06149705M9	79881	GBP	PUT	0.65	10	0.6987	0	0
ES06149705N7	79882	GBP	PUT	0.63	10	0.6987	0	0

Barcelona, a 25 de septiembre de 2007
Caja de Ahorros y Pensiones de Barcelona "la Caixa"