

Barcelona, a 21 de Junio de 2011

### **HECHO RELEVANTE**

#### **VENCIMIENTO DE WARRANTS EMITIDOS POR CAJA DE AHORROS Y PENSIONES DE BARCELONA ("la Caixa")**

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 Junio de 2011 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>
ES0615010R04	B0550	ORO	CALL	1,500	0.01	1,537.50	0.26	25.23
ES0615010R38	B0553	ORO	CALL	1,200	0.01	1,537.50	2.37	16.56
ES0615010W07	B2187	IBEX	CALL	12,000	0.001	10,135.20	0.00	0.00
ES0615010W15	B2188	IBEX	CALL	11,750	0.001	10,135.20	0.00	0.00
ES0615010W23	B2189	IBEX	CALL	11,500	0.001	10,135.20	0.00	0.00
ES0615010W31	B2190	IBEX	CALL	11,250	0.001	10,135.20	0.00	0.00
ES0615010W49	B2191	IBEX	CALL	11,000	0.001	10,135.20	0.00	0.00
ES0615010W56	B2192	IBEX	CALL	10,750	0.001	10,135.20	0.00	0.00
ES0615010W64	B2193	IBEX	CALL	10,500	0.001	10,135.20	0.00	0.00
ES0615010W72	B2194	IBEX	CALL	10,250	0.001	10,135.20	0.00	0.00
ES0615010W80	B2195	IBEX	CALL	10,000	0.001	10,135.20	0.14	270.40
ES0615010W98	B2196	IBEX	PUT	10,000	0.001	10,135.20	0.00	0.00
ES0615010X06	B2197	IBEX	PUT	9,750	0.001	10,135.20	0.00	0.00
ES0615010X14	B2198	IBEX	PUT	9,500	0.001	10,135.20	0.00	0.00
ES0615010X22	B2199	IBEX	PUT	9,250	0.001	10,135.20	0.00	0.00
ES0615010X30	B2200	IBEX	PUT	9,000	0.001	10,135.20	0.00	0.00
ES0615010X48	B2201	POP	CALL	5.50	0.5	3.964	0.00	0.00
ES0615010X55	B2202	BKT	CALL	7.00	0.5	4.614	0.00	0.00
ES0615010X63	B2203	BBVA	CALL	10.57	0.5204	7.942	0.00	0.00
ES0615010X71	B2204	BBVA	CALL	9.61	0.5204	7.942	0.00	0.00
ES0615010X89	B2205	BBVA	PUT	8.65	0.5204	7.942	0.37	20.63
ES0615010X97	B2206	SAN	CALL	10.00	0.5	7.950	0.00	0.00
ES0615010Y05	B2207	SAN	CALL	11.00	0.5	7.950	0.00	0.00

ES0615010Y13	B2208	SAN	PUT	9.00	0.5	7.950	0.53	105.00
ES0615010Y21	B2209	FER	CALL	8.00	0.2	8.547	0.11	273.50
ES0615010Y39	B2210	GAM	CALL	7.00	0.2	5.971	0.00	0.00
ES0615010Y47	B2211	GAM	CALL	6.00	0.2	5.971	0.00	0.00
ES0615010Y54	B2212	GAM	PUT	5.00	0.2	5.971	0.00	0.00
ES0615010Y62	B2213	IBE	CALL	7.00	0.5	6.028	0.00	0.00
ES0615010Y70	B2214	IBE	CALL	6.00	0.5	6.028	0.01	0.00
ES0615010Y88	B2215	IBE	PUT	4.00	0.5	6.028	0.00	0.00
ES0615010Y96	B2216	ITX	CALL	59.90	0.2003	60.580	0.14	2,525.28
ES0615010Z04	B2217	ITX	PUT	49.91	0.2003	60.580	0.00	0.00
ES0615010Z12	B2218	IDR	CALL	15.00	0.2	13.555	0.00	0.00
ES0615010Z20	B2219	IDR	CALL	14.00	0.2	13.555	0.00	0.00
ES0615010Z38	B2220	REP	CALL	19.00	0.5	22.430	1.72	0.00
ES0615010Z46	B2221	TEF	CALL	18.75	0.5	16.495	0.00	0.00
ES0615010Z53	B2222	TEF	CALL	18.50	0.5	16.495	0.00	0.00
ES0615010Z61	B2223	TEF	CALL	18.25	0.5	16.495	0.00	0.00
ES0615010Z79	B2224	TEF	CALL	18.00	0.5	16.495	0.00	0.00
ES0615010Z87	B2225	TEF	CALL	17.75	0.5	16.495	0.00	0.00
ES0615010Z95	B2226	TEF	CALL	17.50	0.5	16.495	0.00	0.00
ES0615010AA6	B2227	TEF	PUT	17.00	0.5	16.495	0.25	757.50
ES0615010AB4	B2228	TEF	PUT	16.75	0.5	16.495	0.13	0.00
ES0615010AC2	B2229	TEF	PUT	16.50	0.5	16.495	0.00	1.95
ES0615010AD0	B2230	TEF	PUT	16.25	0.5	16.495	0.00	0.00
ES0615010AE8	B2231	TEF	PUT	16.00	0.5	16.495	0.00	0.00
ES0615010AF5	B2232	TL5	CALL	8.02	0.221	5.840	0.00	0.00
ES0615010AJ7	B2236	EUR/USD	CALL	1.45	10	1.4270	0.00	0.00
ES0615010AK5	B2237	EUR/USD	CALL	1.40	10	1.4270	0.19	0.00
ES0615010AL3	B2238	EUR/USD	CALL	1.35	10	1.4270	0.54	2,158.40
ES0615010AM1	B2239	EUR/USD	CALL	1.30	10	1.4270	0.89	0.00
ES0615010AN9	B2240	EUR/USD	PUT	1.25	10	1.4270	0.00	0.00
ES0615010AO7	B2241	EUR/USD	PUT	1.20	10	1.4270	0.00	0.00
ES0615010AP4	B2242	EUR/USD	PUT	1.15	10	1.4270	0.00	0.00
ES0615010AQ2	B2243	EUR/USD	PUT	1.10	10	1.4270	0.00	0.00
ES0615010AR0	B2244	EUR/GBP	CALL	1.00	10	0.8826	0.00	0.00
ES0615010AS8	B2245	EUR/GBP	CALL	0.90	10	0.8826	0.00	0.00
ES0615010AT6	B2246	EUR/GBP	PUT	0.80	10	0.8826	0.00	0.00
ES0615010AU4	B2247	EUR/GBP	PUT	0.75	10	0.8826	0.00	0.00
ES0615010AV2	B2248	EUR/JPY	CALL	120.00	10	114.71	0.00	0.00
ES0615010AW0	B2249	EUR/JPY	CALL	105.00	10	114.71	0.85	0.00
ES0615010AX8	B2250	EUR/JPY	PUT	100.00	10	114.71	0.00	0.00
ES0615010AY6	B2251	EUR/JPY	PUT	90.00	10	114.71	0.00	0.00
ES0615010AZ3	B2252	EUR/PLN	CALL	4.60	10	3.9729	0.00	0.00
ES0615010BA4	B2253	EUR/PLN	CALL	4.50	10	3.9729	0.00	0.00
ES0615010BB2	B2254	EUR/PLN	CALL	4.10	10	3.9729	0.00	0.00
ES0615010BC0	B2255	EUR/PLN	PUT	3.70	10	3.9729	0.00	0.00
ES0615010BD8	B2256	EUR/PLN	PUT	3.60	10	3.9729	0.00	0.00
ES0615010BE6	B2257	EUR/PLN	PUT	3.50	10	3.9729	0.00	0.00
ES0615010BF3	B2258	EUR/CHF	CALL	1.60	10	1.2103	0.00	0.00

ES0615010BG1	B2259	EUR/CHF	CALL	1.50	10	1.2103	0.00	0.00
ES0615010BH9	B2260	EUR/CHF	CALL	1.35	10	1.2103	0.00	0.00
ES0615010BI7	B2261	EUR/CHF	PUT	1.25	10	1.2103	0.33	0.00
ES0615010BJ5	B2262	EUR/CHF	PUT	1.20	10	1.2103	0.00	0.00
ES0615010BK3	B2263	EUR/CHF	PUT	1.15	10	1.2103	0.00	0.00
ES0615010BX6	B4796	IBEX	CALL	9,750	0.001	10,135.20	0.39	0.00
ES0615010BY4	B4797	IBEX	CALL	9,500	0.001	10,135.20	0.64	0.00
ES0615010BZ1	B4798	IBEX	CALL	9,250	0.001	10,135.20	0.89	0.00
ES0615010CA2	B4799	IBEX	CALL	9,000	0.001	10,135.20	1.14	0.00
ES0615010CK1	B4809	IBEX	PUT	8,750	0.001	10,135.20	0.00	0.00
ES0615010CL9	B4810	IBEX	PUT	8,500	0.001	10,135.20	0.00	0.00
ES0615010CM7	B4811	IBEX	PUT	8,250	0.001	10,135.20	0.00	0.00
ES0615010CN5	B4812	IBEX	PUT	8,000	0.001	10,135.20	0.00	0.00
ES0615010CO3	B4813	POP	CALL	5.00	0.5	3.964	0.00	0.00
ES0615010CP0	B4814	POP	PUT	3.00	0.5	3.964	0.00	0.00
ES0615010CQ8	B4815	BKT	CALL	5.00	0.5	4.614	0.00	0.00
ES0615010CR6	B4816	BKT	PUT	3.00	0.5	4.614	0.00	0.00
ES0615010CW6	B4821	SAN	CALL	10.50	0.5	7.950	0.00	0.00
ES0615010CX4	B4822	SAN	CALL	9.50	0.5	7.950	0.00	0.00
ES0615010CY2	B4823	SAN	CALL	9.00	0.5	7.950	0.00	0.00
ES0615010CZ9	B4824	SAN	CALL	8.50	0.5	7.950	0.00	0.00
ES0615010DA0	B4825	SAN	CALL	8.00	0.5	7.950	0.00	0.00
ES0615010DB8	B4826	SAN	CALL	7.50	0.5	7.950	0.23	1,350.00
ES0615010DE2	B4829	SAN	PUT	7.50	0.5	7.950	0.00	0.00
ES0615010DF9	B4830	SAN	PUT	7.00	0.5	7.950	0.00	0.00
ES0615010DG7	B4831	SAN	PUT	6.50	0.5	7.950	0.00	0.00
ES0615010DH5	B4832	SAN	PUT	6.00	0.5	7.950	0.00	0.00
ES0615010DM5	B4837	BBVA	CALL	10.00	0.5	7.942	0.00	0.00
ES0615010DN3	B4838	BBVA	CALL	9.00	0.5	7.942	0.00	0.00
ES0615010DO1	B4839	BBVA	CALL	8.50	0.5	7.942	0.00	0.00
ES0615010DP8	B4840	BBVA	CALL	8.00	0.5	7.942	0.00	0.00
ES0615010DQ6	B4841	BBVA	CALL	7.50	0.5	7.942	0.22	5,525.00
ES0615010DR4	B4842	BBVA	CALL	7.00	0.5	7.942	0.47	0.00
ES0615010DU8	B4845	BBVA	PUT	7.50	0.5	7.942	0.00	0.00
ES0615010DV6	B4846	BBVA	PUT	7.00	0.5	7.942	0.00	0.00
ES0615010DW4	B4847	BBVA	PUT	6.50	0.5	7.942	0.00	0.00
ES0615010DX2	B4848	BBVA	PUT	6.00	0.5	7.942	0.00	0.00
ES0615010EC4	B4853	IBE	CALL	7.50	0.5	6.028	0.00	0.00
ES0615010ED2	B4854	IBE	CALL	7.00	0.5	6.028	0.00	0.00
ES0615010EH3	B4858	IBE	PUT	5.00	0.5	6.028	0.00	0.00
ES0615010E11	B4859	IBE	PUT	4.50	0.5	6.028	0.00	0.00
ES0615010EK7	B4861	IAG	CALL	3.43	0.2041	2.627	0.00	0.00
ES0615010EL5	B4862	IAG	PUT	2.94	0.2041	2.627	0.06	0.00
ES0615010EM3	B4863	ZEL	CALL	3.50	0.2	2.380	0.00	0.00
ES0615010EN1	B4864	ZEL	CALL	3.00	0.2	2.380	0.00	0.00
ES0615010EU6	B4871	REP	CALL	21.00	0.5	22.430	0.72	0.00
ES0615010EV4	B4872	REP	CALL	20.50	0.5	22.430	0.97	125.45
ES0615010EW2	B4873	REP	CALL	20.00	0.5	22.430	1.22	0.00

ES0615010EX0	B4874	REP	CALL	19.50	0.5	22.430	1.47	0.00
ES0615010EY8	B4875	REP	CALL	18.50	0.5	22.430	1.97	0.00
ES0615010FB3	B4878	REP	PUT	18.50	0.5	22.430	0.00	0.00
ES0615010FC1	B4879	REP	PUT	18.00	0.5	22.430	0.00	0.00
ES0615010FD9	B4880	REP	PUT	17.50	0.5	22.430	0.00	0.00
ES0615010FE7	B4881	REP	PUT	17.00	0.5	22.430	0.00	0.00
ES0615010FF4	B4882	REP	PUT	16.50	0.5	22.430	0.00	0.00
ES0615010FS7	B4895	TEF	CALL	22.00	0.5	16.495	0.00	0.00
ES0615010FT5	B4896	TEF	CALL	21.50	0.5	16.495	0.00	0.00
ES0615010FU3	B4897	TEF	CALL	21.00	0.5	16.495	0.00	0.00
ES0615010FV1	B4898	TEF	CALL	20.50	0.5	16.495	0.00	0.00
ES0615010FW9	B4899	TEF	CALL	20.00	0.5	16.495	0.00	0.00
ES0615010FX7	B4900	TEF	CALL	19.50	0.5	16.495	0.00	0.00
ES0615010FY5	B4901	TEF	CALL	19.00	0.5	16.495	0.00	0.00
ES0615010FZ2	B4902	TEF	CALL	17.00	0.5	16.495	0.00	0.00
ES0615010GA3	B4903	TEF	CALL	16.50	0.5	16.495	0.00	0.00
ES0615010GJ4	B4912	TEF	PUT	17.50	0.5	16.495	0.50	0.00
ES0615010GK2	B4913	TEF	PUT	15.50	0.5	16.495	0.00	0.00
ES0615010GL0	B4914	TEF	PUT	15.00	0.5	16.495	0.00	0.00
ES0615010GM8	B4915	TEF	PUT	14.50	0.5	16.495	0.00	0.00
ES0615010GN6	B4916	TEF	PUT	14.00	0.5	16.495	0.00	0.00
ES0615010GR7	B4920	ORO	CALL	1,700	0.01	1,537.50	0.00	0.00
ES0615010GS5	B4921	ORO	CALL	1,600	0.01	1,537.50	0.00	0.00
ES0615010GT3	B4922	ORO	PUT	1,300	0.01	1,537.50	0.00	0.00
ES0615010GU1	B4923	ORO	PUT	1,200	0.01	1,537.50	0.00	0.00
ES0615010HB9	B4930	EUR/USD	CALL	1.55	10	1.4270	0.00	0.00
ES0615010HC7	B4931	EUR/USD	CALL	1.50	10	1.4270	0.00	0.00
ES0615010HJ2	B4938	EUR/USD	PUT	1.35	10	1.4270	0.00	0.00
ES0615010HK0	B4939	EUR/USD	PUT	1.30	10	1.4270	0.00	0.00
ES0615010HO2	B4943	EUR/JPY	CALL	115	10	114.71	0.00	0.00
ES0615010HP9	B4944	EUR/JPY	CALL	110	10	114.71	0.41	0.00
ES0615010HS3	B4947	EUR/JPY	PUT	110	10	114.71	0.00	0.00
ES0615010HT1	B4948	EUR/JPY	PUT	105	10	114.71	0.00	0.00
ES0615010HU9	B4949	EUR/JPY	PUT	90	10	114.71	0.00	0.00
ES0615010IV5	B6523	IBEX	PUT	11,500	0.001	10,135.20	1.36	0.00
ES0615010IW3	B6524	IBEX	PUT	11,000	0.001	10,135.20	0.86	0.00
ES0615010IX1	B6525	IBEX	PUT	10,750	0.001	10,135.20	0.61	0.00
ES0615010IY9	B6526	IBEX	PUT	10,500	0.001	10,135.20	0.36	0.00
ES0615010JV3	B6549	SAN	PUT	8.50	0.5	7.950	0.28	0.00
ES0615010JW1	B6550	SAN	PUT	8.00	0.5	7.950	0.03	0.00
ES0615010KH0	B6561	BBVA	CALL	9.00	0.5	7.942	0.00	0.00
ES0615010KI8	B6562	BBVA	CALL	8.00	0.5	7.942	0.00	0.00
ES0615010LF2	B6585	REP	CALL	25.00	0.5	22.430	0.00	0.00
ES0615010LG0	B6586	REP	CALL	24.00	0.5	22.430	0.00	0.00
ES0615010LH8	B6587	REP	PUT	24.00	0.5	22.430	0.79	0.00
ES0615010MD5	B6609	TEF	PUT	18.50	0.5	16.495	1.00	0.00
ES0615010ME3	B6610	TEF	PUT	18.00	0.5	16.495	0.75	0.00

Atentamente,

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