



## HECHO RELEVANTE

Por tener la consideración de hecho relevante, les informamos que los precios de liquidación de los warrants cuyo vencimiento ha tenido lugar el día 17 de marzo de 2011, son los siguientes:

| ISIN         | EMISIÓN                            | P. LIQUIDACIÓN | P.SUBYACENTE |
|--------------|------------------------------------|----------------|--------------|
| ES0613689X92 | WART. BANKINTER. S/BBVA CALL 7.21  | 0,7423         | 8,6364       |
| ES0613689HN7 | WART. BANKINTER. S/BBVA CALL 7.69  | 0,4732         | 8,6364       |
| ES0613689Y34 | WART. BANKINTER. S/BBVA CALL 8.17  | 0,2427         | 8,6364       |
| ES0613689DC9 | WART. BANKINTER. S/BBVA CALL 9.65  | 0,0000         | 8,6364       |
| ES0613689Y67 | WART. BANKINTER. S/BBVA CALL 9.13  | 0,0000         | 8,6364       |
| ES0613689Y75 | WART. BANKINTER. S/BBVA CALL 9.61  | 0,0000         | 8,6364       |
| ES0613689DG0 | WART. BANKINTER. S/BBVA CALL 10.09 | 0,0000         | 8,6364       |
| ES0613689DJ4 | WART. BANKINTER. S/BBVA CALL 11.05 | 0,0000         | 8,6364       |
| ES0613689Z09 | WART. BANKINTER. S/BBVA PUT 7.21   | 0,0000         | 8,6364       |
| ES0613689HX6 | WART. BANKINTER. S/BBVA PUT 7.69   | 0,0000         | 8,6364       |
| ES0613689Z33 | WART. BANKINTER. S/BBVA PUT 8.17   | 0,0000         | 8,6364       |
| ES0613689DO4 | WART. BANKINTER. S/BBVA PUT 8.65   | 0,0071         | 8,6364       |
| ES0613689Z66 | WART. BANKINTER. S/BBVA PUT 9.13   | 0,2569         | 8,6364       |
| ES0613689Z82 | WART. BANKINTER. S/BBVA PUT 9.61   | 0,5067         | 8,6364       |
| ES0613689DR7 | WART. BANKINTER. S/BBVA PUT 10.09  | 0,7565         | 8,6364       |
| ES0613689DU1 | WART. BANKINTER. S/BBVA PUT 11.05  | 1,2560         | 8,6364       |
| ES0613689AC5 | WART. BANKINTER. S/REP CALL 15.00  | 3,8958         | 22,7915      |
| ES0613689AF8 | WART. BANKINTER. S/REP CALL 16.50  | 3,1458         | 22,7915      |
| ES0613689AG6 | WART. BANKINTER. S/REP CALL 17.50  | 2,6458         | 22,7915      |
| ES0613689EB9 | WART. BANKINTER. S/REP CALL 18.50  | 2,1458         | 22,7915      |
| ES0613689EE3 | WART. BANKINTER. S/REP CALL 19.50  | 1,6458         | 22,7915      |
| ES0613689EH6 | WART. BANKINTER. S/REP CALL 21.00  | 0,8958         | 22,7915      |
| ES0613689AL6 | WART. BANKINTER. S/REP PUT 15.00   | 0,0000         | 22,7915      |
| ES0613689AN2 | WART. BANKINTER. S/REP PUT 16.00   | 0,0000         | 22,7915      |
| ES0613689AQ5 | WART. BANKINTER. S/REP PUT 17.50   | 0,0000         | 22,7915      |
| ES0613689EK0 | WART. BANKINTER. S/REP PUT 18.00   | 0,0000         | 22,7915      |
| ES0613689EN4 | WART. BANKINTER. S/REP PUT 19.00   | 0,0000         | 22,7915      |
| ES0613689EP9 | WART. BANKINTER. S/REP PUT 20.00   | 0,0000         | 22,7915      |
| ES0613689AT9 | WART. BANKINTER. S/SAN CALL 6.99   | 0,6133         | 8,2165       |
| ES0613689ES3 | WART. BANKINTER. S/SAN CALL 7.46   | 0,3783         | 8,2165       |
| ES0613689AY9 | WART. BANKINTER. S/SAN CALL 7.93   | 0,1433         | 8,2165       |
| ES0613689EU9 | WART. BANKINTER. S/SAN CALL 8.39   | 0,0000         | 8,2165       |
| ES0613689EW5 | WART. BANKINTER. S/SAN CALL 8.86   | 0,0000         | 8,2165       |
| ES0613689BA7 | WART. BANKINTER. S/SAN CALL 9.09   | 0,0000         | 8,2165       |

|              |                                    |        |         |
|--------------|------------------------------------|--------|---------|
| ES0613689IV8 | WART. BANKINTER. S/SAN CALL 9.32   | 0,0000 | 8,2165  |
| ES0613689BB5 | WART. BANKINTER. S/SAN CALL 10.26  | 0,0000 | 8,2165  |
| ES0613689FC4 | WART. BANKINTER. S/SAN CALL 11.65  | 0,0000 | 8,2165  |
| ES0613689BE9 | WART. BANKINTER. S/SAN PUT 6.99    | 0,0000 | 8,2165  |
| ES0613689IZ9 | WART. BANKINTER. S/SAN PUT 7.46    | 0,0000 | 8,2165  |
| ES0613689BJ8 | WART. BANKINTER. S/SAN PUT 7.93    | 0,0000 | 8,2165  |
| ES0613689JC6 | WART. BANKINTER. S/SAN PUT 8.39    | 0,0868 | 8,2165  |
| ES0613689FF7 | WART. BANKINTER. S/SAN PUT 8.86    | 0,3218 | 8,2165  |
| ES0613689BL4 | WART. BANKINTER. S/SAN PUT 9.09    | 0,4368 | 8,2165  |
| ES0613689JF9 | WART. BANKINTER. S/SAN PUT 9.32    | 0,5518 | 8,2165  |
| ES0613689BM2 | WART. BANKINTER. S/SAN PUT 10.26   | 1,0218 | 8,2165  |
| ES0613689FK7 | WART. BANKINTER. S/SAN PUT 11.19   | 1,4868 | 8,2165  |
| ES0613689FO9 | WART. BANKINTER. S/SAN PUT 12.12   | 1,9518 | 8,2165  |
| ES0613689BT7 | WART. BANKINTER. S/TEF CALL 15.50  | 0,8778 | 17,2555 |
| ES0613689BW1 | WART. BANKINTER. S/TEF CALL 16.50  | 0,3778 | 17,2555 |
| ES0613689JL7 | WART. BANKINTER. S/TEF CALL 17.00  | 0,1278 | 17,2555 |
| ES0613689BX9 | WART. BANKINTER. S/TEF CALL 17.50  | 0,0000 | 17,2555 |
| ES0613689FT8 | WART. BANKINTER. S/TEF CALL 18.00  | 0,0000 | 17,2555 |
| ES0613689JP8 | WART. BANKINTER. S/TEF CALL 18.50  | 0,0000 | 17,2555 |
| ES0613689JR4 | WART. BANKINTER. S/TEF CALL 19.00  | 0,0000 | 17,2555 |
| ES0613689FV4 | WART. BANKINTER. S/TEF CALL 19.50  | 0,0000 | 17,2555 |
| ES0613689FY8 | WART. BANKINTER. S/TEF CALL 20.50  | 0,0000 | 17,2555 |
| ES0613689GB4 | WART. BANKINTER. S/TEF CALL 22.00  | 0,0000 | 17,2555 |
| ES0613689CB3 | WART. BANKINTER. S/TEF PUT 14.50   | 0,0000 | 17,2555 |
| ES0613689CE7 | WART. BANKINTER. S/TEF PUT 15.50   | 0,0000 | 17,2555 |
| ES0613689GC2 | WART. BANKINTER. S/TEF PUT 16.00   | 0,0000 | 17,2555 |
| ES0613689CH0 | WART. BANKINTER. S/TEF PUT 17.00   | 0,0000 | 17,2555 |
| ES0613689GH1 | WART. BANKINTER. S/TEF PUT 18.00   | 0,3722 | 17,2555 |
| ES0613689KA8 | WART. BANKINTER. S/TEF PUT 18.50   | 0,6222 | 17,2555 |
| ES0613689KC4 | WART. BANKINTER. S/TEF PUT 19.00   | 0,8722 | 17,2555 |
| ES0613689GJ7 | WART. BANKINTER. S/TEF PUT 19.50   | 1,1223 | 17,2555 |
| ES0613689GO7 | WART. BANKINTER. S/IBEX CALL 8000  | 4,4760 | 10238   |
| ES0613689CO6 | WART. BANKINTER. S/IBEX CALL 8500  | 3,4760 | 10238   |
| ES0613689GQ2 | WART. BANKINTER. S/IBEX CALL 9000  | 2,4760 | 10238   |
| ES0613689CQ1 | WART. BANKINTER. S/IBEX CALL 9500  | 1,4760 | 10238   |
| ES0613689GT6 | WART. BANKINTER. S/IBEX CALL 10000 | 0,4760 | 10238   |
| ES0613689GU4 | WART. BANKINTER. S/IBEX CALL 10500 | 0,0000 | 10238   |
| ES0613689CR9 | WART. BANKINTER. S/IBEX CALL 11000 | 0,0000 | 10238   |
| ES0613689HA4 | WART. BANKINTER. S/IBEX PUT 7500   | 0,0000 | 10238   |
| ES0613689CV1 | WART. BANKINTER. S/IBEX PUT 8000   | 0,0000 | 10238   |
| ES0613689HB2 | WART. BANKINTER. S/IBEX PUT 8500   | 0,0000 | 10238   |
| ES0613689CZ2 | WART. BANKINTER. S/IBEX PUT 9000   | 0,0000 | 10238   |
| ES0613689HD8 | WART. BANKINTER. S/IBEX PUT 9500   | 0,0000 | 10238   |
| ES0613689DB1 | WART. BANKINTER. S/IBEX PUT 10000  | 0,0000 | 10238   |
| ES0613689HF3 | WART. BANKINTER. S/IBEX PUT 10500  | 0,5240 | 10238   |
| ES0613689HI7 | WART. BANKINTER. S/IBEX PUT 11500  | 2,5240 | 10238   |

Para cualquier duda o aclaración sobre este asunto, rogamos contacten con nuestro Departamento de Warrants, D. Jesús Perez López, en el teléfono 91 339 82 73.

Madrid a 21 de marzo de 2011