

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 4 de Junio y 15 de Septiembre de 2009, con fecha de vencimiento 19 de marzo 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:

CODIGO ISIN	CODIGO SIBE	Activo Subyacente	Tipo	Precio Ejercicio	Ratio	Precio Liquidación	Importe de Liquidación unitario	Importe Global a Liquidar
ES0614970WB4	A2938	IBEX	CALL	9,000.000	0.001	10,990.800	1.9908	0.00
ES0614970WC2	A2939	IBEX	CALL	9,500.000	0.001	10,990.800	1.4908	0.00
ES0614970WD0	A2940	IBEX	CALL	10,000.000	0.001	10,990.800	0.9908	0.00
ES0614970WE8	A2941	IBEX	CALL	10,500.000	0.001	10,990.800	0.4908	0.00
ES0614970WF5	A2942	IBEX	CALL	11,000.000	0.001	10,990.800	0	0.00
ES0614970WH1	A2944	IBEX	CALL	11,500.000	0.001	10,990.800	0	0.00
ES0614970WI9	A2945	IBEX	CALL	12,000.000	0.001	10,990.800	0	0.00
ES0614970WL3	A2948	IBEX	PUT	9,000.000	0.001	10,990.800	0	0.00
ES0614970WM1	A2949	IBEX	PUT	8,500	0.001	10,990.800	0	0.00
ES0614970WN9	A2950	IBEX	PUT	8,000	0.001	10,990.800	0	0.00
ES0614970WO7	A2951	IBEX	PUT	7,500	0.001	10,990.800	0	0.00
ES0614970WP4	A2952	ANA SM	CALL	100.000	0.2	84.600	0	0.00
ES0614970WQ2	A2953	ANA SM	PUT	60.000	0.2	84.600	0	0.00
ES0614970WR0	A2954	ACS SM	CALL	41.000	0.2	34.150	0	0.00
ES0614970WS8	A2955	ACS SM	PUT	35.000	0.2	34.150	0.1700	0.00
ES0614970WT6	A2956	ACX SM	CALL	16.000	0.5	13.665	0	0.00
ES0614970WU4	A2957	ACX SM	PUT	10.000	0.5	13.665	0	0.00
ES0614970WV2	A2958	TEF SM	CALL	15.000	0.5	17.775	1.3875	136,190.06
ES0614970WW0	A2959	TEF SM	CALL	16.000	0.5	17.775	0.8875	36,651.98
ES0614970WX8	A2960	TEF SM	CALL	17.000	0.5	17.775	0.3875	0.00
ES0614970WY6	A2961	TEF SM	CALL	18.000	0.5	17.775	0	0.00
ES0614970WZ3	A2962	TEF SM	CALL	19.000	0.5	17.775	0	0.00
ES0614970XB2	A2964	TEF SM	PUT	14.000	0.5	17.775	0	0.00
ES0614970XC0	A2965	TEF SM	PUT	13.000	0.5	17.775	0	0.00
ES0614970XD8	A2966	TEF SM	PUT	12.000	0.5	17.775	0	0.00
ES0614970XE6	A2967	REP SM	CALL	15.000	0.5	17.860	1.4300	715.00
ES0614970XF3	A2968	REP SM	CALL	17.000	0.5	17.860	0.4300	0.00
ES0614970XG1	A2969	REP SM	CALL	18.000	0.5	17.860	0	0.00
ES0614970XH9	A2970	REP SM	CALL	19.000	0.5	17.860	0	0.00
ES0614970XI7	A2971	REP SM	PUT	14.000	0.5	17.860	0	0.00
ES0614970XJ5	A2972	REP SM	PUT	13.000	0.5	17.860	0	0.00
ES0614970XL1	A2974	BBVA SM	CALL	11.000	0.5	10.330	0	0.00
ES0614970XN7	A2976	BBVA SM	CALL	13.000	0.5	10.330	0	0.00
ES0614970XO5	A2977	BBVA SM	PUT	6.000	0.5	10.330	0	0.00
ES0614970XQ0	A2979	SAN SM	CALL	7.000	0.5	10.030	1.5150	0.00

ES0614970XR8	A2980	SAN SM	CALL	8.000	0.5	10.030	1.0150	777.49
ES0614970XS6	A2981	SAN SM	CALL	9.000	0.5	10.030	0.5150	704.01
ES0614970XT4	A2982	SAN SM	CALL	10.000	0.5	10.030	0.0150	23.33
ES0614970XU2	A2983	SAN SM	PUT	6.000	0.5	10.030	0	0.00
ES0614970XV0	A2984	SAN SM	PUT	5.000	0.5	10.030	0	0.00
ES0614970XX6	A2986	IBE SM	CALL	8.000	0.5	6.255	0	0.00
ES0614970XY4	A2987	IBE SM	CALL	9.000	0.5	6.255	0	0.00
ES0614970XZ1	A2988	IBE SM	PUT	5.500	0.5	6.255	0	0.00
ES0614970YA2	A2989	IBE SM	PUT	5.000	0.5	6.255	0	0.00
ES0614970YB0	A2990	ITX SM	CALL	35.000	0.2	48.790	2.7580	0.00
ES0614970YC8	A2991	ITX SM	CALL	37.000	0.2	48.790	2.3580	0.00
ES0614970YD6	A2992	ITX SM	CALL	39.000	0.2	48.790	1.9580	0.00
ES0614970YE4	A2993	ITX SM	PUT	33.000	0.2	48.790	0	0.00
ES0614970YF1	A2994	ITX SM	PUT	30.000	0.2	48.790	0	0.00
ES0614970YH7	A2996	BKT SM	CALL	11.000	0.5	6.413	0	0.00
ES0614970YI5	A2997	BKT SM	CALL	12.000	0.5	6.413	0	0.00
ES0614970YK1	A2999	BKT SM	PUT	6.000	0.5	6.413	0	0.00
ES0614970YL9	A3000	POP SM	CALL	10.000	0.5	5.404	0	0.00
ES0614970YM7	A3001	POP SM	PUT	5.000	0.5	5.404	0	0.00
ES0614970YN5	A3002	FER1 SM	CALL	11.250	0.8	7.460	0	0.00
ES0614970YO3	A3003	GAM SM	CALL	15.000	0.2	9.777	0	0.00
ES0614970YQ8	A3005	GAM SM	CALL	19.000	0.2	9.777	0	0.00
ES0614970YS4	A3007	GAM SM	CALL	23.000	0.2	9.777	0	0.00
ES0614970YT2	A3008	GAM SM	PUT	8.000	0.2	9.777	0	0.00
ES0614970YU0	A3009	GAM SM	PUT	12.000	0.2	9.777	0.4446	0.00
ES0614970YV8	A3010	FTEPA	CALL	25.000	0.5	17.585	0	0.00
ES0614970YW6	A3011	FTEPA	PUT	15	0.5	17.585	0	0.00
ES0614970YX4	A3012	DTEGnDE	CALL	12	0.5	9.890	0	0.00
ES0614970YY2	A3013	DTEGnDE	PUT	6	0.5	9.890	0	0.00
ES0614970YZ9	A3014	ALUAPA	CALL	3	0.5	2.389	0	0.00
ES0614970ZA9	A3015	ALUAPA	PUT	1.000	0.5	2.389	0	0.00
ES0614970ZE1	A3019	EUR=	CALL	1.370	10	1.3548	0	0.00
ES0614970ZG6	A3021	EUR=	CALL	1.410	10	1.3548	0	0.00
ES0614970ZI2	A3023	EUR=	CALL	1.450	10	1.3548	0	0.00
ES0614970ZL6	A3026	EUR=	PUT	1.330	10	1.3548	0	0.00
ES0614970ZN2	A3028	EUR=	PUT	1	10	1.3548	0	0.00
ES0614970ZP7	A3030	EUR=	PUT	1.250	10	1.3548	0	0.00
ES0614970ZQ5	A3031	EURGBP=	CALL	0.900	10	0.8945	0	0.00
ES0614970ZR3	A3032	EURGBP=	CALL	0.920	10	0.8945	0	0.00
ES0614970ZS1	A3033	EURGBP=	CALL	0.940	10	0.8945	0	0.00
ES0614970ZT9	A3034	EURGBP=	CALL	0.960	10	0.8945	0	0.00
ES0614970ZU7	A3035	EURGBP=	PUT	0.890	10	0.8945	0	0.00
ES0614970ZV5	A3036	EURGBP=	PUT	0.870	10	0.8945	0	0.00
ES0614970ZW3	A3037	EURGBP=	PUT	0.850	10	0.8945	0	0.00
ES0614970ZX1	A3038	EURGBP=	PUT	0.830	10	0.8945	0	0.00
ES0614970ZY9	A3039	EURJPY=	CALL	130.000	10	122.86	0	0.00
ES0614970ZZ6	A3040	EURJPY=	CALL	135.000	10	122.86	0	0.00
ES0615010008	A3041	EURJPY=	CALL	140.000	10	122.86	0	0.00
ES0615010016	A3042	EURJPY=	CALL	145.000	10	122.86	0	0.00
ES0615010024	A3043	EURJPY=	CALL	150.000	10	122.86	0	0.00
ES0615010032	A3044	EURJPY=	PUT	130.000	10	122.86	0.5811	0.00
ES0615010040	A3045	EURJPY=	PUT	125.000	10	122.86	0.1742	0.00
ES0615010057	A3046	EURJPY=	PUT	120.000	10	122.86	0	0.00
ES0615010065	A3047	EURJPY=	PUT	115.000	10	122.86	0	0.00
ES0615010073	A3048	EURJPY=	PUT	110.000	10	122.86	0	0.00
ES0615010099	A3050	EURPLN=	CALL	4.700	10	3.8795	0	0.00
ES0615010115	A3052	EURPLN=	CALL	5.100	10	3.8795	0	0.00
ES0615010131	A3054	EURPLN=	PUT	4.100	10	3.8795	0.5684	0.57
ES0615010156	A3056	EURPLN=	PUT	3.700	10	3.8795	0	0.00

ES0615010164	A3057	EURCHF=	CALL	1.520	10	1.4374	0	0.00
ES0615010180	A3059	EURCHF=	CALL	1.580	10	1.4374	0	0.00
ES0615010214	A3062	EURCHF=	PUT	1.450	10	1.4374	0.0877	0.00
ES0615010230	A3064	EURCHF=	PUT	1.390	10	1.4374	0	0.00
ES0615010321	A4729	IBEX	CALL	15,000.000	0.001	10,990.800	0	0.00
ES0615010339	A4730	IBEX	CALL	14,500.000	0.001	10,990.800	0	0.00
ES0615010347	A4731	IBEX	CALL	14,000.000	0.001	10,990.800	0	0.00
ES0615010354	A4732	IBEX	CALL	13,500.000	0.001	10,990.800	0	0.00
ES0615010362	A4733	IBEX	CALL	13,000.000	0.001	10,990.800	0	0.00
ES0615010370	A4734	IBEX	CALL	12,500	0.001	10,990.800	0	0.00
ES0615010438	A4740	IBEX	PUT	11,500	0.001	10,990.800	0.5092	2,036.80
ES0615010446	A4741	IBEX	PUT	11,000	0.001	10,990.800	0.0092	21.46
ES0615010453	A4742	IBEX	PUT	10,500	0.001	10,990.800	0	0.00
ES0615010461	A4743	IBEX	PUT	10,000	0.001	10,990.800	0	0.00
ES0615010479	A4744	IBEX	PUT	9,500	0.001	10,990.800	0	0.00
ES0615010636	A4760	TEF SM	CALL	20	0.5	17.775	0	0.00
ES0615010644	A4761	TEF SM	CALL	20	0.5	17.775	0	0.00
ES0615010651	A4762	TEF SM	CALL	18.500	0.5	17.775	0	0.00
ES0615010669	A4763	TEF SM	CALL	17.500	0.5	17.775	0.1375	0.00
ES0615010727	A4769	TEF SM	PUT	17.000	0.5	17.775	0	0.00
ES0615010735	A4770	TEF SM	PUT	16.500	0.5	17.775	0	0.00
ES0615010743	A4771	TEF SM	PUT	16.000	0.5	17.775	0	0.00
ES0615010750	A4772	TEF SM	PUT	16	0.5	17.775	0	0.00
ES0615010768	A4773	TEF SM	PUT	15	0.5	17.775	0	0.00
ES0615010818	A4778	BBVA SM	CALL	17	0.5	10.330	0	0.00
ES0615010834	A4780	BBVA SM	CALL	15	0.5	10.330	0	0.00
ES0615010867	A4783	BBVA SM	PUT	9	0.5	10.330	0	0.00
ES0615010883	A4785	SAN SM	CALL	14	0.5	10.030	0	0.00
ES06150100A4	A4787	SAN SM	CALL	12.000	0.5	10.030	0	0.00
ES06150100D8	A4790	SAN SM	PUT	8.000	0.5	10.030	0	0.00
ES06150100F3	A4792	ITX SM	CALL	43.000	0.2	48.790	1.1580	0.00
ES06150100N7	A4800	FER1 SM	CALL	7.000	0.2	7.460	0.0920	3,270.78
ES06150100U2	A4807	GRF SM	CALL	14.000	0.2	11.190	0	0.00
ES06150100W8	A4809	IBR SM	CALL	4.000	0.2	3.117	0	0.00
ES06150100Y4	A4811	IBLA SM	CALL	2.000	0.2	2.597	0.1194	268.65
ES06150101A2	A4813	IDR SM	CALL	20.000	0.2	15.100	0	0.00
ES06150101C8	A4815	IDR SM	PUT	14.000	0.2	15.100	0	0.00
ES06150101D6	A4816	TL5 SM	CALL	10.000	0.2	11.795	0.3590	0.00
ES06150101G9	A4819	ZEL SM	CALL	4.000	0.2	4.040	0.0080	117.56

Barcelona, a 24 de marzo de 2010

Caja de Ahorros y Pensiones de Barcelona "la Caixa"