

## Hecho relevante

### VENCIMIENTO DE WARRANTS EMITIDOS POR CAIXABANK, S.A.

La Entidad informa, en relación con las emisiones de warrants realizadas por CaixaBank, S.A. con fecha de vencimiento 19 de febrero de 2016 y en virtud de lo establecido en las Condiciones Finales de cada una de las emisiones vencidas, del Precio de Liquidación y el Importe de Liquidación.

| CODIGO ISIN  | CODIGO SIBE | Activo Subyacente | Tipo | Precio Ejercicio | Ratio  | Precio Liquidación | Importe de Liquidación unitario | Importe Global a Liquidar |
|--------------|-------------|-------------------|------|------------------|--------|--------------------|---------------------------------|---------------------------|
| ES0640612KI0 | F1731       | BBVA              | CALL | 8                | 0.5    | 5.539              | 0                               | 0.00                      |
| ES0640612KJ8 | F1732       | BBVA              | CALL | 8.5              | 0.5    | 5.539              | 0                               | 0.00                      |
| ES0640612KO8 | F1737       | IBE               | CALL | 7                | 0.5    | 6.012              | 0                               | 0.00                      |
| ES0640612KS9 | F1741       | ITX               | CALL | 33.38            | 0.5017 | 28.255             | 0                               | 0.00                      |
| ES0640612LB3 | F1750       | IBEX              | CALL | 10500            | 0.001  | 8194.2             | 0                               | 0.00                      |
| ES0640612LC1 | F1751       | IBEX              | CALL | 11000            | 0.001  | 8194.2             | 0                               | 0.00                      |
| ES0640612LN8 | F1762       | BBVA              | PUT  | 6.5              | 0.5    | 5.539              | 0.4805                          | 480.50                    |
| ES0640612LO6 | F1763       | BBVA              | PUT  | 7                | 0.5    | 5.539              | 0.7305                          | 0.00                      |
| ES0640612LT5 | F1768       | IBE               | PUT  | 5                | 0.5    | 6.012              | 0                               | 0.00                      |
| ES0640612LZ2 | F1774       | ITX               | PUT  | 28.9             | 0.5017 | 28.255             | 0.3236                          | 0.00                      |
| ES0640612MF2 | F1780       | IBEX              | PUT  | 9500             | 0.001  | 8194.2             | 1.3058                          | 0.00                      |
| ES0640612MG0 | F1781       | IBEX              | PUT  | 10000            | 0.001  | 8194.2             | 1.8058                          | 0.00                      |
| ES0640612MQ9 | F1791       | REP               | CALL | 12.5             | 0.5    | 8.849              | 0                               | 0.00                      |
| ES0640612MR7 | F1792       | REP               | CALL | 13               | 0.5    | 8.849              | 0                               | 0.00                      |
| ES0640612NB9 | F1802       | REP               | PUT  | 10.5             | 0.5    | 8.849              | 0.8255                          | 0.00                      |
| ES0640612NC7 | F1803       | REP               | PUT  | 11               | 0.5    | 8.849              | 1.0755                          | 0.00                      |
| ES0640612NK0 | F1811       | SAN               | CALL | 5.5              | 0.5    | 3.499              | 0                               | 0.00                      |
| ES0640612NL8 | F1812       | SAN               | CALL | 6                | 0.5    | 3.499              | 0                               | 0.00                      |
| ES0640612NU9 | F1821       | SAN               | PUT  | 4                | 0.5    | 3.499              | 0.2505                          | 0.25                      |
| ES0640612NV7 | F1822       | SAN               | PUT  | 4.5              | 0.5    | 3.499              | 0.5005                          | 0.00                      |
| ES0640612OD3 | F1830       | TEF               | CALL | 12               | 0.5    | 9.284              | 0                               | 0.00                      |
| ES0640612OE1 | F1831       | TEF               | CALL | 12.5             | 0.5    | 9.284              | 0                               | 0.00                      |
| ES0640612ON2 | F1840       | TEF               | PUT  | 10               | 0.5    | 9.284              | 0.358                           | 0.00                      |
| ES0640612OO0 | F1841       | TEF               | PUT  | 10.5             | 0.5    | 9.284              | 0.608                           | 0.00                      |

|              |       |      |      |      |       |        |        |          |
|--------------|-------|------|------|------|-------|--------|--------|----------|
| ES0640612OS1 | F3609 | BBVA | CALL | 7    | 0.5   | 5.539  | 0      | 0.00     |
| ES0640612OW3 | F3613 | IBE  | CALL | 6.5  | 0.5   | 6.012  | 0      | 0.00     |
| ES0640612OY9 | F3615 | ITX  | CALL | 31   | 0.5   | 28.255 | 0      | 0.00     |
| ES0640612PB4 | F3618 | REP  | CALL | 9.75 | 0.5   | 8.849  | 0      | 0.00     |
| ES0640612PF5 | F3622 | SAN  | CALL | 4.75 | 0.5   | 3.499  | 0      | 0.00     |
| ES0640612PK5 | F3627 | TEF  | CALL | 10   | 0.5   | 9.284  | 0      | 0.00     |
| ES0640612PO7 | F3631 | IBEX | CALL | 9500 | 0.001 | 8194.2 | 0      | 0.00     |
| ES0640612PR0 | F3634 | BBVA | PUT  | 6    | 0.5   | 5.539  | 0.2305 | 271.07   |
| ES0640612PV2 | F3638 | IBE  | PUT  | 6    | 0.5   | 6.012  | 0      | 0.00     |
| ES0640612QD8 | F3646 | REP  | PUT  | 8.5  | 0.5   | 8.849  | 0      | 0.00     |
| ES0640612QH9 | F3650 | SAN  | PUT  | 3.75 | 0.5   | 3.499  | 0.1255 | 1,832.93 |
| ES0640612QL1 | F3654 | TEF  | PUT  | 9    | 0.5   | 9.284  | 0      | 0.00     |
| ES0640612QP2 | F3658 | IBEX | PUT  | 8500 | 0.001 | 8194.2 | 0.3058 | 0.00     |

Barcelona, a 24 de febrero de 2016