

Barcelona, a 22 de Marzo de 2011

HECHO RELEVANTE

Muy señores nuestros:

En relación con las emisiones de warrants realizadas por la Caja de Ahorros y Pensiones de Barcelona “la Caixa” con fecha de vencimiento 18 de Marzo de 2011 y en virtud de lo establecido en las Condiciones Finales de cada una de las emisiones vencidas, seguidamente se detalla el 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
ES0615010I05	B0460	IBEX	CALL	12,250	0.001	10,328.40	0	0.00
ES0615010I13	B0461	IBEX	CALL	12,000	0.001	10,328.40	0	0.00
ES0615010I21	B0462	IBEX	CALL	11,750	0.001	10,328.40	0	0.00
ES0615010I39	B0463	IBEX	CALL	11,500	0.001	10,328.40	0	0.00
ES0615010I47	B0464	IBEX	CALL	11,250	0.001	10,328.40	0	0.00
ES0615010I54	B0465	IBEX	CALL	11,000	0.001	10,328.40	0	0.00
ES0615010I62	B0466	IBEX	CALL	10,750	0.001	10,328.40	0	0.00
ES0615010I70	B0467	IBEX	CALL	10,500	0.001	10,328.40	0	0.00
ES0615010I88	B0468	IBEX	CALL	10,250	0.001	10,328.40	0.0784	0.00
ES0615010I96	B0469	IBEX	CALL	10,000	0.001	10,328.40	0.3284	197.04
ES0615010J04	B0470	IBEX	CALL	9,750	0.001	10,328.40	0.5784	0.00
ES0615010J12	B0471	IBEX	CALL	9,500	0.001	10,328.40	0.8284	0.00
ES0615010J20	B0472	IBEX	CALL	9,250	0.001	10,328.40	1.0784	0.00
ES0615010J38	B0473	IBEX	CALL	9,000	0.001	10,328.40	1.3284	0.00
ES0615010J46	B0474	IBEX	PUT	9,000	0.001	10,328.40	0	0.00
ES0615010J53	B0475	IBEX	PUT	8,750	0.001	10,328.40	0	0.00
ES0615010J61	B0476	IBEX	PUT	8,500	0.001	10,328.40	0	0.00
ES0615010J79	B0477	IBEX	PUT	8,250	0.001	10,328.40	0	0.00
ES0615010J87	B0478	IBEX	PUT	8,000	0.001	10,328.40	0	0.00
ES0615010J95	B0479	IBEX	PUT	7,750	0.001	10,328.40	0	0.00
ES0615010K01	B0480	IBEX	PUT	7,500	0.001	10,328.40	0	0.00
ES0615010K19	B0481	IBEX	PUT	7,250	0.001	10,328.40	0	0.00
ES0615010K27	B0482	ANA	CALL	80.000	0.2	74.140	0	0.00
ES0615010K35	B0483	ANA	CALL	70.000	0.2	74.140	0.8280	579.60
ES0615010K43	B0484	ANA	PUT	50.000	0.2	74.140	0	0.00
ES0615010K50	B0485	POP	CALL	6.000	0.5	4.240	0	0.00
ES0615010K68	B0486	POP	CALL	5.000	0.5	4.240	0	0.00
ES0615010K76	B0487	POP	PUT	4.000	0.5	4.240	0	0.00
ES0615010K84	B0488	BKT	CALL	6.000	0.5	4.840	0	0.00
ES0615010K92	B0489	BKT	CALL	5.000	0.5	4.840	0	0.00
ES0615010L00	B0490	BKT	PUT	4.000	0.5	4.840	0	0.00
ES0615010L18	B0491	BBVA	CALL	10.570	0.5204	8.580	0	0.00
ES0615010L26	B0492	BBVA	CALL	10.090	0.5204	8.580	0	0.00

ES0615010L34	B0493	BBVA	CALL	9.610	0.5204	8.580	0	0.00
ES0615010L42	B0494	BBVA	CALL	9.130	0.5204	8.580	0	0.00
ES0615010L59	B0495	BBVA	CALL	8.650	0.5204	8.580	0	0.00
ES0615010L67	B0496	BBVA	CALL	8.170	0.5204	8.580	0.2134	300.04
ES0615010L75	B0497	BBVA	PUT	7.690	0.5204	8.580	0	0.00
ES0615010L83	B0498	BBVA	PUT	6.730	0.5204	8.580	0	0.00
ES0615010L91	B0499	SAN	CALL	10.500	0.5	8.295	0	0.00
ES0615010M09	B0500	SAN	CALL	10.000	0.5	8.295	0	0.00
ES0615010M17	B0501	SAN	CALL	9.500	0.5	8.295	0	0.00
ES0615010M25	B0502	SAN	CALL	9.000	0.5	8.295	0	0.00
ES0615010M33	B0503	SAN	CALL	8.500	0.5	8.295	0	0.00
ES0615010M41	B0504	SAN	PUT	8.000	0.5	8.295	0	0.00
ES0615010M58	B0505	SAN	PUT	7.000	0.5	8.295	0	0.00
ES0615010M66	B0506	FER	CALL	6.500	0.2	8.63	0.4268	0.00
ES0615010M74	B0507	FER	CALL	6.000	0.2	8.63	0.5268	0.00
ES0615010M82	B0508	FER	CALL	5.500	0.2	8.63	0.6268	0.00
ES0615010M90	B0509	GAM	CALL	10.000	0.2	6.90	0	0.00
ES0615010N08	B0510	GAM	CALL	9.000	0.2	6.90	0	0.00
ES0615010N16	B0511	GAM	CALL	8.000	0.2	6.90	0	0.00
ES0615010N24	B0512	GAM	PUT	7.000	0.2	6.90	0.0206	0.00
ES0615010N32	B0513	GRLS	CALL	12.000	0.2	11.80	0	0.00
ES0615010N40	B0514	GRLS	CALL	11.000	0.2	11.80	0.1600	0.00
ES0615010N57	B0515	GRLS	CALL	10.000	0.2	11.80	0.3600	720.00
ES0615010N65	B0516	IBR	CALL	4.000	0.2	3.006	0	0.00
ES0615010N73	B0517	IBR	CALL	3.000	0.2	3.006	0.0012	0.00
ES0615010N81	B0518	IBE	CALL	6.000	0.5	5.826	0	0.00
ES0615010N99	B0519	IAG	CALL	2.690	0.2041	2.450	0	0.00
ES0615010O07	B0520	IAG	CALL	2.450	0.2041	2.450	0	0.00
ES0615010O15	B0521	IAG	PUT	1.960	0.2041	2.450	0	0.00
ES0615010O23	B0522	ITX	CALL	54.910	0.2003	52.650	0	0.00
ES0615010O31	B0523	ITX	PUT	34.940	0.2003	52.650	0	0.00
ES0615010O49	B0524	IDR	CALL	16.000	0.2	13.440	0	0.00
ES0615010O56	B0525	REP	CALL	20.000	0.5	23.20	1.6000	0.00
ES0615010O64	B0526	REP	CALL	18.000	0.5	23.20	2.6000	0.00
ES0615010O72	B0527	REP	CALL	17.000	0.5	23.20	3.1000	31,620.00
ES0615010O80	B0528	REP	PUT	15.000	0.5	23.20	0	0.00
ES0615010O98	B0529	TEF	CALL	17.500	0.5	17.30	0	0.00
ES0615010P06	B0530	TEF	CALL	17.250	0.5	17.30	0.0250	1,737.25
ES0615010P14	B0531	TEF	CALL	17.000	0.5	17.30	0.1500	21,000.00
ES0615010P22	B0532	TEF	CALL	16.750	0.5	17.30	0.2750	27,577.00
ES0615010P30	B0533	TEF	CALL	16.500	0.5	17.30	0.4000	600.00
ES0615010P48	B0534	TEF	CALL	16.250	0.5	17.30	0.5250	0.00
ES0615010P55	B0535	TEF	CALL	16.000	0.5	17.30	0.6500	0.00
ES0615010P63	B0536	TEF	CALL	15.750	0.5	17.30	0.7750	0.00
ES0615010P71	B0537	TEF	CALL	15.500	0.5	17.30	0.9000	0.00
ES0615010P89	B0538	TEF	CALL	15.250	0.5	17.30	1.0250	0.00
ES0615010P97	B0539	TEF	CALL	15.000	0.5	17.30	1.1500	695.75
ES0615010Q05	B0540	TEF	PUT	15.000	0.5	17.30	0	0.00
ES0615010Q13	B0541	TEF	PUT	14.750	0.5	17.30	0	0.00
ES0615010Q21	B0542	TEF	PUT	14.500	0.5	17.30	0	0.00
ES0615010Q39	B0543	TEF	PUT	14.250	0.5	17.30	0	0.00
ES0615010Q47	B0544	TEF	PUT	14.000	0.5	17.30	0	0.00

ES0615010Q54	B0545	TEF	PUT	13.750	0.5	17.30	0	0.00
ES0615010Q62	B0546	TEF	PUT	13.500	0.5	17.30	0	0.00
ES0615010Q70	B0547	TL5	CALL	9.050	0.221	8.53	0	0.00
ES0615010Q88	B0548	TL5	CALL	7.240	0.221	8.53	0.2840	0.00
ES0615010Q96	B0549	ZEL	CALL	4.000	0.2	2.71	0	0.00
ES0615010R61	B0556	EUR/USD	CALL	1.3700	10	1.4130	0.3043	0.00
ES0615010R79	B0557	EUR/USD	CALL	1.3500	10	1.4130	0.4459	0.00
ES0615010R87	B0558	EUR/USD	CALL	1.3300	10	1.4130	0.5874	117.48
ES0615010R95	B0559	EUR/USD	CALL	1.3100	10	1.4130	0.7289	0.00
ES0615010S03	B0560	EUR/USD	CALL	1.2900	10	1.4130	0.8705	0.00
ES0615010S11	B0561	EUR/USD	CALL	1.2700	10	1.4130	1.0120	101,200.00
ES0615010S29	B0562	EUR/USD	CALL	1.2500	10	1.4130	1.1536	0.00
ES0615010S37	B0563	EUR/USD	CALL	1.2300	10	1.4130	1.2951	129,510.00
ES0615010S45	B0564	EUR/USD	PUT	1.2300	10	1.4130	0	0.00
ES0615010S52	B0565	EUR/USD	PUT	1.2100	10	1.4130	0	0.00
ES0615010S60	B0566	EUR/USD	PUT	1.1900	10	1.4130	0	0.00
ES0615010S78	B0567	EUR/USD	PUT	1.1700	10	1.4130	0	0.00
ES0615010S86	B0568	EUR/USD	PUT	1.1500	10	1.4130	0	0.00
ES0615010S94	B0569	EUR/USD	PUT	1.1300	10	1.4130	0	0.00
ES0615010T02	B0570	EUR/USD	PUT	1.1100	10	1.4130	0	0.00
ES0615010T10	B0571	EUR/USD	PUT	1.0900	10	1.4130	0	0.00
ES0615010T28	B0572	EUR/GBP	CALL	1.0000	10	0.8738	0	0.00
ES0615010T36	B0573	EUR/GBP	CALL	0.9500	10	0.8738	0	0.00
ES0615010T44	B0574	EUR/GBP	CALL	0.9000	10	0.8738	0	0.00
ES0615010T51	B0575	EUR/GBP	CALL	0.8500	10	0.8738	0.2724	0.00
ES0615010T69	B0576	EUR/GBP	PUT	0.8500	10	0.8738	0	0.00
ES0615010T77	B0577	EUR/GBP	PUT	0.8000	10	0.8738	0	0.00
ES0615010T85	B0578	EUR/GBP	PUT	0.7500	10	0.8738	0	0.00
ES0615010T93	B0579	EUR/GBP	PUT	0.7000	10	0.8738	0	0.00
ES0615010U09	B0580	EUR/JPY	CALL	125.00	10	114.68	0	0.00
ES0615010U17	B0581	EUR/JPY	CALL	120.00	10	114.68	0	0.00
ES0615010U25	B0582	EUR/JPY	CALL	115.00	10	114.68	0	0.00
ES0615010U33	B0583	EUR/JPY	CALL	110.00	10	114.68	0.4081	3,264.80
ES0615010U41	B0584	EUR/JPY	PUT	110.00	10	114.68	0	0.00
ES0615010U58	B0585	EUR/JPY	PUT	105.00	10	114.68	0	0.00
ES0615010U66	B0586	EUR/JPY	PUT	100.00	10	114.68	0	0.00
ES0615010U74	B0587	EUR/JPY	PUT	95.00	10	114.68	0	0.00
ES0615010U82	B0588	EUR/PLN	CALL	4.4000	10	4.0588	0	0.00
ES0615010U90	B0589	EUR/PLN	CALL	4.3000	10	4.0588	0	0.00
ES0615010V08	B0590	EUR/PLN	CALL	4.2000	10	4.0588	0	0.00
ES0615010V16	B0591	EUR/PLN	PUT	4.0000	10	4.0588	0	0.00
ES0615010V24	B0592	EUR/PLN	PUT	3.9000	10	4.0588	0	0.00
ES0615010V32	B0593	EUR/PLN	PUT	3.8000	10	4.0588	0	0.00
ES0615010V40	B0594	EUR/CHF	CALL	1.5000	10	1.2758	0	0.00
ES0615010V57	B0595	EUR/CHF	CALL	1.4500	10	1.2758	0	0.00
ES0615010V65	B0596	EUR/CHF	CALL	1.4000	10	1.2758	0	0.00
ES0615010V73	B0597	EUR/CHF	PUT	1.4000	10	1.2758	0.9735	0.00
ES0615010V81	B0598	EUR/CHF	PUT	1.3500	10	1.2758	0.5816	0.00
ES0615010V99	B0599	EUR/CHF	PUT	1.3000	10	1.2758	0.1897	0.00