

## Hecho relevante

En relación a las emisiones de warrants realizadas por CAIXABANK, S.A. con fecha de vencimiento 15 de junio 2012 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 |
|--------------|-------------|-------------------|------|------------------|-------|--------------------|---------------------------------|---------------------------|
| ES0640609089 | C2926       | IBEX              | CALL | 7,500            | 0.001 | 6,719.00           | 0                               | 0.00                      |
| ES0640609212 | C2939       | IBEX              | CALL | 11,000           | 0.001 | 6,719.00           | 0                               | 0.00                      |
| ES0640609220 | C2940       | IBEX              | CALL | 10,500           | 0.001 | 6,719.00           | 0                               | 0.00                      |
| ES0640609238 | C2941       | IBEX              | CALL | 10,000           | 0.001 | 6,719.00           | 0                               | 0.00                      |
| ES0640609246 | C2942       | IBEX              | CALL | 9,500            | 0.001 | 6,719.00           | 0                               | 0.00                      |
| ES0640609253 | C2943       | IBEX              | CALL | 9,000            | 0.001 | 6,719.00           | 0                               | 0.00                      |
| ES0640609261 | C2944       | IBEX              | CALL | 8,500            | 0.001 | 6,719.00           | 0                               | 0.00                      |
| ES0640609279 | C2945       | IBEX              | CALL | 8,000            | 0.001 | 6,719.00           | 0                               | 0.00                      |
| ES0640609345 | C2952       | IBEX              | PUT  | 8,500            | 0.001 | 6,719.00           | 1.781                           | 0.00                      |
| ES0640609352 | C2953       | IBEX              | PUT  | 8,000            | 0.001 | 6,719.00           | 1.281                           | 0.00                      |
| ES0640609360 | C2954       | IBEX              | PUT  | 7,500            | 0.001 | 6,719.00           | 0.781                           | 0.00                      |
| ES0640609378 | C2955       | IBEX              | PUT  | 7,000            | 0.001 | 6,719.00           | 0.281                           | 0.00                      |
| ES0640609386 | C2956       | IBEX              | PUT  | 6,500            | 0.001 | 6,719.00           | 0                               | 0.00                      |
| ES0640609394 | C2957       | IBEX              | PUT  | 6,000            | 0.001 | 6,719.00           | 0                               | 0.00                      |
| ES0640609402 | C2958       | ANA               | CALL | 80.00            | 0.2   | 41.31              | 0                               | 0.00                      |
| ES0640609410 | C2959       | ANA               | PUT  | 50.00            | 0.2   | 41.31              | 1.738                           | 0.00                      |
| ES0640609477 | C2965       | BBVA              | CALL | 9.50             | 0.5   | 5.25               | 0                               | 0.00                      |
| ES0640609485 | C2966       | BBVA              | CALL | 9.00             | 0.5   | 5.25               | 0                               | 0.00                      |
| ES0640609493 | C2967       | BBVA              | CALL | 8.50             | 0.5   | 5.25               | 0                               | 0.00                      |
| ES0640609535 | C2971       | BBVA              | PUT  | 4.50             | 0.5   | 5.25               | 0                               | 0.00                      |
| ES0640609543 | C2972       | BBVA              | PUT  | 4.00             | 0.5   | 5.25               | 0                               | 0.00                      |
| ES0640609550 | C2973       | BBVA              | PUT  | 3.50             | 0.5   | 5.25               | 0                               | 0.00                      |
| ES0640609600 | C2978       | BBVA              | CALL | 8.00             | 0.5   | 5.25               | 0                               | 0.00                      |
| ES0640609618 | C2979       | BBVA              | CALL | 7.50             | 0.5   | 5.25               | 0                               | 0.00                      |
| ES0640609626 | C2980       | BBVA              | CALL | 7.00             | 0.5   | 5.25               | 0                               | 0.00                      |
| ES0640609634 | C2981       | BBVA              | CALL | 6.50             | 0.5   | 5.25               | 0                               | 0.00                      |
| ES0640609642 | C2982       | BBVA              | CALL | 6.00             | 0.5   | 5.25               | 0                               | 0.00                      |
| ES0640609691 | C2987       | BBVA              | PUT  | 6.00             | 0.5   | 5.25               | 0.3745                          | 0.00                      |
| ES0640609709 | C2988       | BBVA              | PUT  | 5.50             | 0.5   | 5.25               | 0.1245                          | 0.00                      |
| ES0640609717 | C2989       | BBVA              | PUT  | 5.00             | 0.5   | 5.25               | 0                               | 0.00                      |
| ES0640609741 | C2992       | FER               | CALL | 10.00            | 0.2   | 8.15               | 0                               | 0.00                      |
| ES0640609774 | C2995       | IAG               | CALL | 2.50             | 0.2   | 1.81               | 0                               | 0.00                      |
| ES0640609782 | C2996       | IAG               | PUT  | 1.50             | 0.2   | 1.81               | 0                               | 0.00                      |
| ES0640609816 | C2999       | IBE               | CALL | 7.00             | 0.5   | 3.50               | 0                               | 0.00                      |

|              |       |     |      |       |     |       |        |            |
|--------------|-------|-----|------|-------|-----|-------|--------|------------|
| ES0640609824 | C3000 | IBE | CALL | 6.50  | 0.5 | 3.50  | 0      | 0.00       |
| ES0640609832 | C3001 | IBE | CALL | 5.00  | 0.5 | 3.50  | 0      | 0.00       |
| ES0640609865 | C3004 | IBE | PUT  | 3.50  | 0.5 | 3.50  | 0      | 0.00       |
| ES06406090A9 | C3008 | IBE | CALL | 6.00  | 0.5 | 3.50  | 0      | 0.00       |
| ES06406090B7 | C3009 | IBE | CALL | 5.50  | 0.5 | 3.50  | 0      | 0.00       |
| ES06406090E1 | C3012 | IBE | PUT  | 4.50  | 0.5 | 3.50  | 0.4995 | 24,975.00  |
| ES06406090F8 | C3013 | IBE | PUT  | 4.00  | 0.5 | 3.50  | 0.2495 | 0.00       |
| ES06406090K8 | C3018 | ITX | CALL | 75.00 | 0.2 | 76.10 | 0.22   | 0.00       |
| ES06406090L6 | C3019 | ITX | CALL | 70.00 | 0.2 | 76.10 | 1.22   | 0.00       |
| ES06406090O0 | C3022 | ITX | PUT  | 65.00 | 0.2 | 76.10 | 0      | 0.00       |
| ES06406090P7 | C3023 | ITX | PUT  | 60.00 | 0.2 | 76.10 | 0      | 0.00       |
| ES06406090R3 | C3025 | ITX | CALL | 65.00 | 0.2 | 76.10 | 2.22   | 0.00       |
| ES06406090S1 | C3026 | ITX | CALL | 60.00 | 0.2 | 76.10 | 3.22   | 386,496.60 |
| ES06406090T9 | C3027 | ITX | PUT  | 45.00 | 0.2 | 76.10 | 0      | 0.00       |
| ES06406090W3 | C3030 | POP | CALL | 3.50  | 0.5 | 1.69  | 0      | 0.00       |
| ES06406090Y9 | C3032 | POP | PUT  | 2.50  | 0.5 | 1.69  | 0.4045 | 182.03     |
| ES06406090Z6 | C3033 | POP | CALL | 4.50  | 0.5 | 1.69  | 0      | 0.00       |
| ES06406091A7 | C3034 | POP | CALL | 4.00  | 0.5 | 1.69  | 0      | 0.00       |
| ES06406091B5 | C3035 | POP | PUT  | 3.00  | 0.5 | 1.69  | 0.6545 | 0.00       |
| ES06406091F6 | C3039 | REP | CALL | 24.00 | 0.5 | 12.62 | 0      | 0.00       |
| ES06406091G4 | C3040 | REP | CALL | 23.50 | 0.5 | 12.62 | 0      | 0.00       |
| ES06406091H2 | C3041 | REP | CALL | 23.00 | 0.5 | 12.62 | 0      | 0.00       |
| ES06406091I0 | C3042 | REP | CALL | 22.50 | 0.5 | 12.62 | 0      | 0.00       |
| ES06406091J8 | C3043 | REP | CALL | 22.00 | 0.5 | 12.62 | 0      | 0.00       |
| ES06406091P5 | C3049 | REP | PUT  | 22.00 | 0.5 | 12.62 | 4.69   | 0.00       |
| ES06406091Q3 | C3050 | REP | PUT  | 21.50 | 0.5 | 12.62 | 4.44   | 53,324.40  |
| ES06406091R1 | C3051 | REP | PUT  | 21.00 | 0.5 | 12.62 | 4.19   | 11,522.50  |
| ES06406091S9 | C3052 | REP | PUT  | 20.50 | 0.5 | 12.62 | 3.94   | 0.00       |
| ES06406091T7 | C3053 | REP | PUT  | 20.00 | 0.5 | 12.62 | 3.69   | 69,851.70  |
| ES06406092C1 | C3062 | REP | CALL | 20.00 | 0.5 | 12.62 | 0      | 0.00       |
| ES06406092D9 | C3063 | REP | CALL | 19.50 | 0.5 | 12.62 | 0      | 0.00       |
| ES06406092E7 | C3064 | REP | CALL | 19.00 | 0.5 | 12.62 | 0      | 0.00       |
| ES06406092F4 | C3065 | REP | CALL | 18.50 | 0.5 | 12.62 | 0      | 0.00       |
| ES06406092J6 | C3069 | REP | PUT  | 17.00 | 0.5 | 12.62 | 2.19   | 0.00       |
| ES06406092K4 | C3070 | REP | PUT  | 16.00 | 0.5 | 12.62 | 1.69   | 17,440.80  |
| ES06406092N8 | C3073 | SAN | CALL | 6.00  | 0.5 | 4.92  | 0      | 0.00       |
| ES06406092O6 | C3074 | SAN | CALL | 5.50  | 0.5 | 4.92  | 0      | 0.00       |
| ES06406092P3 | C3075 | SAN | CALL | 5.00  | 0.5 | 4.92  | 0      | 0.00       |
| ES06406092V1 | C3081 | SAN | PUT  | 6.00  | 0.5 | 4.92  | 0.5395 | 0.00       |
| ES06406092W9 | C3082 | SAN | PUT  | 4.50  | 0.5 | 4.92  | 0      | 0.00       |
| ES06406092X7 | C3083 | SAN | PUT  | 4.00  | 0.5 | 4.92  | 0      | 0.00       |
| ES06406093D7 | C3089 | SAN | CALL | 7.50  | 0.5 | 4.92  | 0      | 0.00       |
| ES06406093E5 | C3090 | SAN | CALL | 7.00  | 0.5 | 4.92  | 0      | 0.00       |
| ES06406093F2 | C3091 | SAN | CALL | 6.50  | 0.5 | 4.92  | 0      | 0.00       |
| ES06406093J4 | C3095 | SAN | PUT  | 5.50  | 0.5 | 4.92  | 0.2895 | 5,891.33   |

|              |       |         |      |          |      |          |        |           |
|--------------|-------|---------|------|----------|------|----------|--------|-----------|
| ES06406093K2 | C3096 | SAN     | PUT  | 5.00     | 0.5  | 4.92     | 0.0395 | 790.99    |
| ES06406093R7 | C3103 | TEF     | CALL | 17.00    | 0.5  | 9.89     | 0      | 0.00      |
| ES06406093S5 | C3104 | TEF     | CALL | 13.50    | 0.5  | 9.89     | 0      | 0.00      |
| ES06406093T3 | C3105 | TEF     | CALL | 13.00    | 0.5  | 9.89     | 0      | 0.00      |
| ES06406094B9 | C3113 | TEF     | PUT  | 11.50    | 0.5  | 9.89     | 0.8045 | 48,270.00 |
| ES06406094C7 | C3114 | TEF     | PUT  | 11.00    | 0.5  | 9.89     | 0.5545 | 16,635.00 |
| ES06406094D5 | C3115 | TEF     | PUT  | 10.50    | 0.5  | 9.89     | 0.3045 | 15,684.80 |
| ES06406094L8 | C3123 | TEF     | CALL | 16.50    | 0.5  | 9.89     | 0      | 0.00      |
| ES06406094M6 | C3124 | TEF     | CALL | 16.00    | 0.5  | 9.89     | 0      | 0.00      |
| ES06406094N4 | C3125 | TEF     | CALL | 15.50    | 0.5  | 9.89     | 0      | 0.00      |
| ES06406094O2 | C3126 | TEF     | CALL | 15.00    | 0.5  | 9.89     | 0      | 0.00      |
| ES06406094P9 | C3127 | TEF     | CALL | 14.50    | 0.5  | 9.89     | 0      | 0.00      |
| ES06406094Q7 | C3128 | TEF     | CALL | 14.00    | 0.5  | 9.89     | 0      | 0.00      |
| ES06406094W5 | C3134 | TEF     | PUT  | 14.00    | 0.5  | 9.89     | 2.0545 | 80,248.77 |
| ES06406094X3 | C3135 | TEF     | PUT  | 13.50    | 0.5  | 9.89     | 1.8045 | 72,180.00 |
| ES06406094Y1 | C3136 | TEF     | PUT  | 13.00    | 0.5  | 9.89     | 1.5545 | 62,180.00 |
| ES06406094Z8 | C3137 | TEF     | PUT  | 12.50    | 0.5  | 9.89     | 1.3045 | 39,135.00 |
| ES06406095A8 | C3138 | TEF     | PUT  | 12.00    | 0.5  | 9.89     | 1.0545 | 52,725.00 |
| ES06406095B6 | C3139 | TL5     | CALL | 6.00     | 0.2  | 4.04     | 0      | 0.00      |
| ES06406095C4 | C3140 | TL5     | CALL | 5.00     | 0.2  | 4.04     | 0      | 0.00      |
| ES06406095D2 | C3141 | ZEL     | CALL | 2.00     | 0.2  | 1.26     | 0      | 0.00      |
| ES06406095K7 | C3148 | ORO     | CALL | 2,100.00 | 0.01 | 1,627.25 | 0      | 0.00      |
| ES06406095L5 | C3149 | ORO     | CALL | 2,000.00 | 0.01 | 1,627.25 | 0      | 0.00      |
| ES06406095M3 | C3150 | ORO     | CALL | 1,900.00 | 0.01 | 1,627.25 | 0      | 0.00      |
| ES06406095N1 | C3151 | ORO     | CALL | 1,800.00 | 0.01 | 1,627.25 | 0      | 0.00      |
| ES06406095O9 | C3152 | ORO     | PUT  | 1,700.00 | 0.01 | 1,627.25 | 0.5776 | 0.00      |
| ES06406095P6 | C3153 | ORO     | PUT  | 1,600.00 | 0.01 | 1,627.25 | 0      | 0.00      |
| ES06406095Q4 | C3154 | EUR/CHF | CALL | 1.30     | 10   | 1.20     | 0      | 0.00      |
| ES06406095R2 | C3155 | EUR/CHF | CALL | 1.20     | 10   | 1.20     | 0.0083 | 0.08      |
| ES06406095S0 | C3156 | EUR/CHF | PUT  | 1.10     | 10   | 1.20     | 0      | 0.00      |
| ES06406095T8 | C3157 | EUR/GBP | CALL | 1.10     | 10   | 0.81     | 0      | 0.00      |
| ES06406095U6 | C3158 | EUR/GBP | CALL | 1.00     | 10   | 0.81     | 0      | 0.00      |
| ES06406095V4 | C3159 | EUR/GBP | PUT  | 0.80     | 10   | 0.81     | 0      | 0.00      |
| ES06406095W2 | C3160 | EUR/JPY | CALL | 110.00   | 10   | 99.24    | 0      | 0.00      |
| ES06406095Z5 | C3163 | EUR/JPY | CALL | 140.00   | 10   | 99.24    | 0      | 0.00      |
| ES06406096A6 | C3164 | EUR/JPY | CALL | 130.00   | 10   | 99.24    | 0      | 0.00      |
| ES06406096B4 | C3165 | EUR/JPY | CALL | 120.00   | 10   | 99.24    | 0      | 0.00      |
| ES06406096C2 | C3166 | EUR/JPY | PUT  | 100.00   | 10   | 99.24    | 0.0766 | 0.00      |
| ES06406096D0 | C3167 | EUR/JPY | PUT  | 90.00    | 10   | 99.24    | 0      | 0.00      |
| ES06406096H1 | C3171 | EUR/USD | CALL | 1.45     | 10   | 1.26     | 0      | 0.00      |
| ES06406096I9 | C3172 | EUR/USD | CALL | 1.40     | 10   | 1.26     | 0      | 0.00      |
| ES06406096J7 | C3173 | EUR/USD | CALL | 1.35     | 10   | 1.26     | 0      | 0.00      |
| ES06406096O7 | C3178 | EUR/USD | PUT  | 1.35     | 10   | 1.26     | 0.7177 | 71,770.00 |
| ES06406096P4 | C3179 | EUR/USD | PUT  | 1.25     | 10   | 1.26     | 0      | 0.00      |
| ES06406096Q2 | C3180 | EUR/USD | PUT  | 1.15     | 10   | 1.26     | 0      | 0.00      |
| ES06406096R0 | C3181 | EUR/USD | PUT  | 1.10     | 10   | 1.26     | 0      | 0.00      |

|              |       |         |      |       |     |       |        |          |
|--------------|-------|---------|------|-------|-----|-------|--------|----------|
| ES06406096V2 | C3185 | EUR/USD | CALL | 1.70  | 10  | 1.26  | 0      | 0.00     |
| ES06406096W0 | C3186 | EUR/USD | CALL | 1.60  | 10  | 1.26  | 0      | 0.00     |
| ES06406096X8 | C3187 | EUR/USD | CALL | 1.50  | 10  | 1.26  | 0      | 0.00     |
| ES06406097B2 | C3191 | EUR/USD | PUT  | 1.40  | 10  | 1.26  | 1.1146 | 5,573.00 |
| ES06406097C0 | C3192 | EUR/USD | PUT  | 1.30  | 10  | 1.26  | 0.3207 | 0.00     |
| ES06406097D8 | C3193 | EUR/USD | PUT  | 1.20  | 10  | 1.26  | 0      | 0.00     |
| ES06406097J5 | C4545 | BBVA    | PUT  | 6.50  | 0.5 | 5.25  | 0.6245 | 0.00     |
| ES06406097R8 | C4553 | IBE     | CALL | 4.50  | 0.5 | 3.50  | 0      | 0.00     |
| ES06406098D6 | C4565 | REP     | CALL | 21.50 | 0.5 | 12.62 | 0      | 0.00     |
| ES06406098E4 | C4566 | REP     | CALL | 21.00 | 0.5 | 12.62 | 0      | 0.00     |
| ES06406098F1 | C4567 | REP     | CALL | 20.50 | 0.5 | 12.62 | 0      | 0.00     |
| ES06406098G9 | C4568 | REP     | PUT  | 19.50 | 0.5 | 12.62 | 3.44   | 0.00     |
| ES06406098H7 | C4569 | REP     | PUT  | 19.00 | 0.5 | 12.62 | 3.19   | 0.00     |
| ES06406098I5 | C4570 | REP     | PUT  | 18.50 | 0.5 | 12.62 | 2.94   | 0.00     |
| ES06406098J3 | C4571 | REP     | PUT  | 18.00 | 0.5 | 12.62 | 2.69   | 0.00     |
| ES06406098K1 | C4572 | REP     | PUT  | 17.50 | 0.5 | 12.62 | 2.44   | 0.00     |
| ES0640609A16 | C4589 | SAN     | CALL | 8.00  | 0.5 | 4.92  | 0      | 0.00     |
| ES0640609A24 | C4590 | SAN     | PUT  | 6.50  | 0.5 | 4.92  | 0.7895 | 1,579.00 |
| ES0640609C48 | C4612 | TEF     | CALL | 12.50 | 0.5 | 9.89  | 0      | 0.00     |
| ES0640609C55 | C4613 | TEF     | PUT  | 10.00 | 0.5 | 9.89  | 0.0545 | 0.00     |
| ES0640609C63 | C4614 | TEF     | PUT  | 9.50  | 0.5 | 9.89  | 0      | 0.00     |
| ES0640609C71 | C4615 | TEF     | PUT  | 9.00  | 0.5 | 9.89  | 0      | 0.00     |
| ES0640609F94 | C4647 | EUR/CHF | CALL | 1.40  | 10  | 1.20  | 0      | 0.00     |
| ES0640609G02 | C4648 | EUR/CHF | PUT  | 1.20  | 10  | 1.20  | 0      | 0.00     |
| ES0640609G10 | C4649 | EUR/CHF | PUT  | 1.00  | 10  | 1.20  | 0      | 0.00     |
| ES0640609G51 | C4653 | EUR/GBP | CALL | 0.90  | 10  | 0.81  | 0      | 0.00     |
| ES0640609G69 | C4654 | EUR/GBP | PUT  | 0.70  | 10  | 0.81  | 0      | 0.00     |
| ES0640609I18 | C4669 | EUR/USD | CALL | 1.65  | 10  | 1.26  | 0      | 0.00     |
| ES0640609I26 | C4670 | EUR/USD | CALL | 1.55  | 10  | 1.26  | 0      | 0.00     |
| ES0640609I34 | C4671 | EUR/USD | CALL | 1.30  | 10  | 1.26  | 0      | 0.00     |
| ES0640609I42 | C4672 | EUR/USD | PUT  | 1.05  | 10  | 1.26  | 0      | 0.00     |
| ES0640609I59 | C4673 | EUR/USD | PUT  | 1.00  | 10  | 1.26  | 0      | 0.00     |

Barcelona, 19 de junio de 2012