



ANEXO
POSICIÓN MENSUAL EN INSTRUMENTOS DERIVADOS

Emisor:	Saga Falabella S.A.
Al cierre del:	31 de Marzo de 2016

DETALLE DE INSTRUMENTOS FINANCIEROS DERIVADOS

Instrumento Derivado(1)	Finalidad (2)	Monto Nocial(3)	Variable(4)	Moneda (5)	Valor Razonable	
					Mes actual	Mes anterior
Forward	Negociacion	1,507,019	1,488,209.86	PEN	-60,511.06	32,448.86
Forward	Negociacion	1,508,713	1,488,209.86	PEN	-61,058.85	32,196.29
Forward	Negociacion	3,025,248	2,993,451.14	PEN	-132,222.42	53,750.47
Forward	Negociacion	1,217,084	1,201,967.59	PEN	-58,944.77	15,709.02
Forward	Negociacion	1,523,135	1,502,457.76	PEN	-74,340.89	19,312.25
Forward	Negociacion	1,524,090	1,502,370.88	PEN	-74,138.65	19,808.40
Forward	Negociacion	4,439,901	4,414,076.40	PEN	-244,975.62	24,936.57
Forward	Negociacion	4,453,884	4,415,336.13	PEN	-248,908.37	23,719.22
Forward	Negociacion	4,442,420	4,414,076.40	PEN	-244,115.41	26,654.33
Forward	Negociacion	4,447,459	4,413,950.43	PEN	-245,878.59	25,871.32
Forward	Negociacion	1,974,161	1,955,471.05	PEN	-110,371.67	10,770.61
Forward	Negociacion	283,872	281,760.00	PEN	-17,252.19	-48.12
Forward	Negociacion	424,649	419,350.45	PEN	-26,230.52	-201.18
Forward	Negociacion	5,980,397	5,918,301.32	PEN	-388,797.56	-25,050.13
Forward	Negociacion	1,995,697	1,972,767.11	PEN	-130,305.96	-8,671.58
Forward	Negociacion	984,890	977,594.50	PEN	-4,792.13	
Forward	Negociacion	842,025	833,500.00	PEN	-3,837.81	
Forward	Negociacion	4,546,664	4,496,286.00	PEN	-26,911.31	
Forward	Negociacion	845,000	835,000.00	PEN	-5,442.94	
Forward	Negociacion	846,600	836,225.00	PEN	-5,507.18	
Forward	Negociacion	2,040,420	2,028,600.00	PEN	-36,344.93	
Forward	Negociacion	2,042,100	2,028,600.00	PEN	-36,475.05	
Forward	Negociacion	2,043,780	2,028,600.00	PEN	-36,601.79	
Forward	Negociacion	2,045,580	2,028,600.00	PEN	-36,843.23	
Forward	Negociacion	2,047,380	2,028,600.00	PEN	-37,077.67	
Forward	Negociacion	3,005,464	2,975,280.00	PEN	-54,706.60	
Forward	Negociacion	3,008,192	2,975,280.00	PEN	-55,080.26	
Forward	Negociacion	3,010,832	2,975,280.00	PEN	-55,229.36	
Forward	Negociacion	3,013,560	2,975,280.00	PEN	-52,507.53	
Forward	Negociacion	1,624,310	1,621,175.00	PEN	-42,575.85	
Forward	Negociacion	1,625,830	1,621,175.00	PEN	-42,862.85	
Forward	Negociacion	1,627,398	1,621,175.00	PEN	-43,236.64	
Forward	Negociacion	1,628,965	1,621,175.00	PEN	-43,568.34	
Forward	Negociacion	1,990,908	1,979,540.00	PEN	-53,562.40	
Forward	Negociacion	1,992,822	1,979,540.00	PEN	-53,961.31	
Forward	Negociacion	1,994,736	1,979,540.00	PEN	-54,356.46	
Forward	Negociacion	1,996,592	1,979,540.00	PEN	-54,689.10	
Forward	Negociacion	1,998,506	1,979,540.00	PEN	-55,072.30	
Forward	Negociacion	1,552,050	1,535,850.00	PEN	-43,016.38	
Forward	Negociacion	1,553,535	1,535,850.00	PEN	-43,283.57	
Forward	Negociacion	1,555,155	1,535,850.00	PEN	-43,613.12	
Forward	Negociacion	1,556,640	1,535,850.00	PEN	-42,276.48	
Forward	Negociacion	2,891,735	2,857,488.83	PEN		98,386.29
Forward	Negociacion	1,962,424	1,940,739.14	PEN		61,192.89
Forward	Negociacion	1,964,547	1,940,739.14	PEN		60,957.13
Forward	Negociacion	3,927,626	3,894,799.11	PEN		93,092.27
Forward	Negociacion	3,931,388	3,894,799.11	PEN		93,108.77
Forward	Negociacion	2,664,956	2,643,973.50	PEN		56,137.38
Forward	Negociacion	2,667,887	2,643,973.50	PEN		55,770.42
Forward	Negociacion	1,774,787	1,761,878.74	PEN		39,276.04
Forward	Negociacion	1,776,484	1,761,878.74	PEN		39,286.30
Forward	Negociacion	3,569,493	3,545,512.11	PEN		76,774.45
Forward	Negociacion	3,573,525	3,545,512.11	PEN		76,177.87
Forward	Negociacion	5,977,202	5,923,664.88	PEN		126,121.06
Forward	Negociacion	5,983,247	5,923,664.88	PEN		125,766.34
Forward	Negociacion	5,989,982	5,923,664.88	PEN		124,864.78
Forward	Negociacion	1,999,366	1,983,535.44	PEN		35,090.03
Forward	Negociacion	2,001,554	1,983,535.44	PEN		34,806.82
Forward	Negociacion	2,002,475	1,983,708.14	PEN		35,832.34
Forward	Negociacion	1,338,052	1,327,421.72	PEN		18,261.97
Forward	Negociacion	1,339,549	1,327,421.72	PEN		18,040.21
Forward	Negociacion	1,340,816	1,327,383.34	PEN		18,079.84
Forward	Negociacion	2,012,089	1,995,164.02	PEN		24,306.03
Forward	Negociacion	2,010,016	1,995,221.58	PEN		24,463.51
Forward	Negociacion	2,014,046	1,995,106.45	PEN		24,311.14
Forward	Negociacion	1,505,155	1,498,496.01	PEN		10,345.65
Forward	Negociacion	1,507,003	1,498,496.01	PEN		9,948.40
Forward	Negociacion	1,508,292	1,498,496.01	PEN		10,069.40
Forward	Negociacion	1,510,139	1,498,496.01	PEN		9,660.55
Forward	Negociacion	1,511,814	1,498,496.01	PEN		9,459.65
Forward	Negociacion	2,099,038	2,091,940.48	PEN		22,662.81
Forward	Negociacion	2,100,542	2,091,940.48	PEN		23,179.56
Forward	Negociacion	2,103,068	2,091,940.48	PEN		22,619.38
Forward	Negociacion	2,105,293	2,091,940.48	PEN		22,397.92
Forward	Negociacion	3,915,532	3,902,909.81	PEN		24,776.68
Forward	Negociacion	3,919,442	3,902,909.81	PEN		24,638.60
Forward	Negociacion	3,923,351	3,902,909.81	PEN		24,397.16
Forward	Negociacion	3,927,261	3,902,909.81	PEN		24,226.74
Forward	Negociacion	6,047,952	6,004,473.94	PEN		37,154.19
Forward	Negociacion	1,230,619	1,226,613.98	PEN		239.49
	Total	195,395,410			-3,181,485	1,887,086

CONTRATOS VENCIDOS MAR.16

-103,627,748

VALOR NOMINAL CONTRATO A MAR.16

91,767,662

GANANCIA/PÉRDIDAS ACUMULADAS

	Moneda(5)	Soles
Importe de ganancia/pérdida total acumulada en el año por instrumentos Financieros Derivados(6):		-2,406,274

Información adicional:

- (3) Monto Nominal expresado en Soles según el T.C. pactado según cada contrato.
(4) Monto Nominal expresado en Soles según el T.C SPOT de la fecha de negociacion.