

Annex A

Peso Spot and Forward Rates as of 31 March 2020					
Tenor/Term (in years)	Spot Rate	Forward Rate	Tenor/Term (in years)	Spot Rate	Forward Rate
1	4.4249%	4.4249%	51	5.3289%	5.2561%
2	4.5211%	4.6173%	52	5.3275%	5.2561%
3	4.5964%	4.7471%	53	5.3262%	5.2561%
4	4.6643%	4.8684%	54	5.3249%	5.2561%
5	4.6548%	4.6166%	55	5.3236%	5.2561%
6	4.6895%	4.8633%	56	5.3224%	5.2561%
7	4.7462%	5.0869%	57	5.3212%	5.2561%
8	4.8161%	5.3065%	58	5.3201%	5.2561%
9	4.8948%	5.5273%	59	5.3190%	5.2561%
10	4.9845%	5.7944%	60	5.3180%	5.2561%
11	5.0399%	5.5959%	61	5.3170%	5.2561%
12	5.0969%	5.7263%	62	5.3160%	5.2561%
13	5.1399%	5.6563%	63	5.3150%	5.2561%
14	5.1842%	5.7626%	64	5.3141%	5.2561%
15	5.2300%	5.8738%	65	5.3132%	5.2561%
16	5.2227%	5.1130%	66	5.3124%	5.2561%
17	5.2162%	5.1110%	67	5.3115%	5.2561%
18	5.2102%	5.1089%	68	5.3107%	5.2561%
19	5.2047%	5.1068%	69	5.3099%	5.2561%
20	5.1997%	5.1046%	70	5.3092%	5.2561%
21	5.4329%	10.2071%	71	5.3084%	5.2561%
22	5.4249%	5.2561%	72	5.3077%	5.2561%
23	5.4176%	5.2561%	73	5.3070%	5.2561%
24	5.4108%	5.2561%	74	5.3063%	5.2561%
25	5.4046%	5.2561%	75	5.3056%	5.2561%
26	5.3989%	5.2561%	76	5.3050%	5.2561%
27	5.3936%	5.2561%	77	5.3043%	5.2561%
28	5.3887%	5.2561%	78	5.3037%	5.2561%
29	5.3841%	5.2561%	79	5.3031%	5.2561%
30	5.3799%	5.2561%	80	5.3025%	5.2561%
31	5.3759%	5.2561%	81	5.3020%	5.2561%
32	5.3721%	5.2561%	82	5.3014%	5.2561%
33	5.3686%	5.2561%	83	5.3008%	5.2561%
34	5.3653%	5.2561%	84	5.3003%	5.2561%
35	5.3622%	5.2561%	85	5.2998%	5.2561%
36	5.3592%	5.2561%	86	5.2993%	5.2561%
37	5.3565%	5.2561%	87	5.2988%	5.2561%
38	5.3538%	5.2561%	88	5.2983%	5.2561%
39	5.3513%	5.2561%	89	5.2978%	5.2561%
40	5.3489%	5.2561%	90	5.2974%	5.2561%
41	5.3467%	5.2561%	91	5.2969%	5.2561%
42	5.3445%	5.2561%	92	5.2965%	5.2561%
43	5.3424%	5.2561%	93	5.2960%	5.2561%
44	5.3405%	5.2561%	94	5.2956%	5.2561%
45	5.3386%	5.2561%	95	5.2952%	5.2561%
46	5.3368%	5.2561%	96	5.2948%	5.2561%
47	5.3351%	5.2561%	97	5.2944%	5.2561%
48	5.3335%	5.2561%	98	5.2940%	5.2561%
49	5.3319%	5.2561%	99	5.2936%	5.2561%
50	5.3304%	5.2561%	100	5.2932%	5.2561%

Annex B

Dollar Spot and Forward Rates as of 31 March 2020					
Tenor/Term (in years)	Spot Rate	Forward Rate	Tenor/Term (in years)	Spot Rate	Forward Rate
1	2.6665%	2.6665%	51	2.9998%	3.0345%
2	2.8454%	3.0246%	52	3.0005%	3.0345%
3	3.0781%	3.5449%	53	3.0011%	3.0345%
4	3.2125%	3.6170%	54	3.0018%	3.0345%
5	3.1534%	2.9173%	55	3.0023%	3.0345%
6	3.0342%	2.4404%	56	3.0029%	3.0345%
7	2.9157%	2.2070%	57	3.0035%	3.0345%
8	2.8569%	2.4463%	58	3.0040%	3.0345%
9	2.8814%	3.0776%	59	3.0045%	3.0345%
10	2.9996%	4.0698%	60	3.0050%	3.0345%
11	3.1293%	4.4357%	61	3.0055%	3.0345%
12	3.2615%	4.7263%	62	3.0060%	3.0345%
13	3.3965%	5.0305%	63	3.0064%	3.0345%
14	3.5349%	5.3506%	64	3.0069%	3.0345%
15	3.6771%	5.6888%	65	3.0073%	3.0345%
16	3.5866%	2.2397%	66	3.0077%	3.0345%
17	3.4981%	2.0918%	67	3.0081%	3.0345%
18	3.4112%	1.9442%	68	3.0085%	3.0345%
19	3.3256%	1.7971%	69	3.0089%	3.0345%
20	3.2412%	1.6509%	70	3.0092%	3.0345%
21	2.9503%	-2.6984%	71	3.0096%	3.0345%
22	2.9541%	3.0345%	72	3.0099%	3.0345%
23	2.9576%	3.0345%	73	3.0103%	3.0345%
24	2.9608%	3.0345%	74	3.0106%	3.0345%
25	2.9638%	3.0345%	75	3.0109%	3.0345%
26	2.9665%	3.0345%	76	3.0112%	3.0345%
27	2.9690%	3.0345%	77	3.0115%	3.0345%
28	2.9713%	3.0345%	78	3.0118%	3.0345%
29	2.9735%	3.0345%	79	3.0121%	3.0345%
30	2.9756%	3.0345%	80	3.0124%	3.0345%
31	2.9775%	3.0345%	81	3.0127%	3.0345%
32	2.9792%	3.0345%	82	3.0129%	3.0345%
33	2.9809%	3.0345%	83	3.0132%	3.0345%
34	2.9825%	3.0345%	84	3.0135%	3.0345%
35	2.9840%	3.0345%	85	3.0137%	3.0345%
36	2.9854%	3.0345%	86	3.0139%	3.0345%
37	2.9867%	3.0345%	87	3.0142%	3.0345%
38	2.9880%	3.0345%	88	3.0144%	3.0345%
39	2.9892%	3.0345%	89	3.0146%	3.0345%
40	2.9903%	3.0345%	90	3.0149%	3.0345%
41	2.9914%	3.0345%	91	3.0151%	3.0345%
42	2.9924%	3.0345%	92	3.0153%	3.0345%
43	2.9934%	3.0345%	93	3.0155%	3.0345%
44	2.9943%	3.0345%	94	3.0157%	3.0345%
45	2.9952%	3.0345%	95	3.0159%	3.0345%
46	2.9961%	3.0345%	96	3.0161%	3.0345%
47	2.9969%	3.0345%	97	3.0163%	3.0345%
48	2.9977%	3.0345%	98	3.0165%	3.0345%
49	2.9984%	3.0345%	99	3.0166%	3.0345%
50	2.9991%	3.0345%	100	3.0168%	3.0345%