

# **Results: Corporate bond repo transactions**

- Today, Banxico offered credit institutions the facility to enter into corporate securities repo operations with a maturity of up to 91 days for a maximum amount of MXN 90.12 billion (US\$ 4.2 billion)
- The settlement date will be on Monday, October 19th
- The results of the transactions were:
  - One bid was received by one participant with a 4.25% YTM for an amount of MXN 200 million (US\$ 9.3 million)
- Broadly speaking, these operations have experienced a weak demand despite
  the <u>adjustments announced by Banxico last July 15<sup>th</sup>, 2020</u>, in order to
  preserve the best liquidity conditions of the financial system. For details of
  the transaction's conditions, please refer to: <u>"Banxico announces corporate
  bond repo transactions" and "Banxico announces an extension of the credit
  and liquidity measures"</u>, previously published

Results - corporate bond repo transactions

Operation date	Amount available (million pesos)	Amount issued (million pesos)	Days to maturity	Rate
03-jul-2020	100,000	100	91	5.00%
10-jul-2020	99,900	0	91	0.00%
24-jul-2020	99,900	5,050	91	5.00%
31-jul-2020	94,850	4,200	92	5.00%
07-aug-2020	90,650	630	91	5.00%
14-aug-2020	90,020	0	92	0.00%
21-ago-2020	90,020	0	92	0.00%
28-ago-2020	90,020	0	91	0.00%
04-sep-2020	90,020	0	91	0.00%
11-sep-2020	90,020	0	91	0.00%
18-sep-2020	90,020	0	91	0.00%
25-sep-2020	90,020	0	91	0.00%
02-oct-2020	90,020	0	91	0.00%
09-oct.2020	90,120	0	91	0.00%
16-oct.2020	90,120	200	91	4.25%

Source: Banxico

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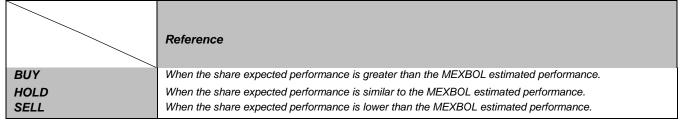
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