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 57.37 billion (US\$ 2.9 billion)
- The settlement date will be on Monday, June 14th
- The results of the transactions were:
 - One bid was received by one participant with a 4.00% YTM for an amount of MXN 400 million (US\$ 20 million)
- Broadly speaking, these operations have experienced a weak demand despite
 the <u>adjustments announced by Banxico last July 15th, 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"</u> and <u>"Banxico announces an extension of the credit
 and liquidity measures"</u>, previously published
- Banco de México announced the extension to liquidity and credit measures first announced on April 2020, until September 2021. We should remember that these had already been extended last September 2020

Results - corporate bond repo transactions

Operation date	Amount available (million pesos)	Amount issued (million pesos)	Days to maturity	Rate
22-jan-2021	91,825	1,800	91	4.25%
29-jan-2021	96,199	5,940	90	4.25%
05-feb-2021	90,259	0	91	4.25%
12-feb-2021	91,972	1,385	91	4.00%
19-feb-2021	90,587	100	91	4.00%
26-feb-2021	90,775	0	91	0.00%
05-mar-2021	90,775	0	91	0.00%
12-mar-2021	90,775	0	90	0.00%
19-mar-2021	90,775	0	91	0.00%
26-mar-2021	90,775	0	91	0.00%
9-apr-2021	90,775	0	91	0.00%
16-apr-2021	90,775	0	91	0.00%
23-apr-2021	92,575	1,800	91	4.00%
30-apr-2021	61,715	4,450	91	4.00%
7-may-2021	57,265	0	91	0.00%
14-may-2021	58,650	1,380	91	4.00%
21-may-2021	57,370	0	91	0.00%
28-may-2021	57,370	0	91	0.00%
4-jun-2021	57,370	0	91	0.00%
11-jun-2021	57,370	400	91	4.00%

Source: Banxico

June 11, 2021

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Certification of Analysts.

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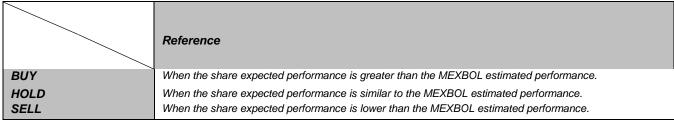
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