# **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 27.9 billion (US\$ 1.4 billion)
- No bids were received from market participants
- 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
- 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<br>maturity | Rate  |
|----------------|----------------------------------|-------------------------------|---------------------|-------|
| 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% |
| 18-jun-2021    | 57,750                           | 0                             | 91                  | 0.00% |
| 25-jun-2021    | 57,750                           | 0                             | 91                  | 0.00% |
| 2-jul-2021     | 57,750                           | 350                           | 91                  | 4.25% |
| 9-jul-2021     | 57,400                           | 0                             | 91                  | 0.00% |
| 16-jul-2021    | 57,400                           | 0                             | 91                  | 0.00% |
| 23-jul-2021    | 59,200                           | 1,400                         | 91                  | 4.25% |
| 30-jul-2021    | 31,870                           | 4,070                         | 91                  | 4.25% |
| 6-aug-2021     | 27,800                           | 0                             | 91                  | 0.00% |
| 13-aug-2021    | 29,180                           | 1,205                         | 91                  | 4.50% |
| 20-aug-2021    | 27,975                           | 0                             | 91                  | 0.00% |
| 27-aug-2021    | 27,975                           | 0                             | 91                  | 0.00% |
| 3-sep-2021     | 27,975                           | 0                             | 91                  | 0.00% |
| 10-sep-2021    | 27,975                           | 0                             | 91                  | 0.00% |
| 17-sep-2021    | 27,975                           | 0                             | 91                  | 0.00% |

Source: Banxico

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## Certification of Analysts.

We, Gabriel Casillas Olvera, Álejandro Padilla Santana, Delia María Paredes Mier, Juan Carlos Alderete Macal, Manuel Jiménez Zaldívar, Marissa Garza Ostos, Francisco José Flores Serrano, Katia Celina Goya Ostos, Santiago Leal Singer, José Itzamna Espitia Hernández, Alik Daniel García Alvarez, Víctor Hugo Cortes Castro, Hugo Armando Gómez Solís, Miguel Alejandro Calvo Domínguez, Luis Leopoldo López Salinas, Leslie Thalía Orozco Vélez, Gerardo Daniel Valle Trujillo and Juan Barbier Arizmendi, certify that the points of view expressed in this document are a faithful reflection of our personal opinion on the company (s) or firm (s) within this report, along with its affiliates and/or securities issued. Moreover, we also state that we have not receive, nor receive, or will receive compensation other than that of Grupo Financiero Banorte S.A.B. of C.V for the provision of our services.

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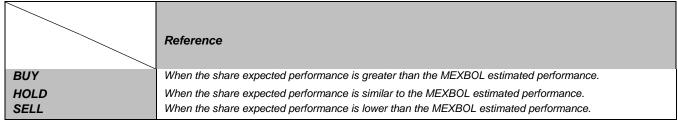
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