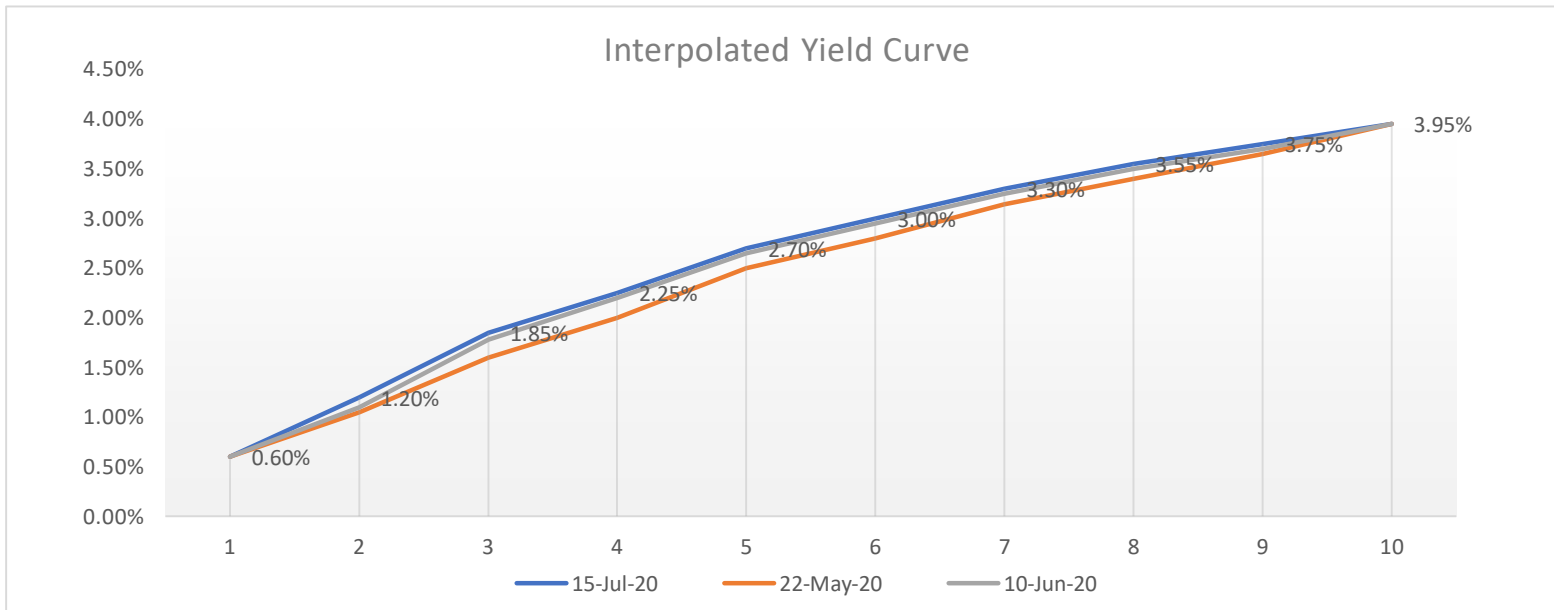


KOSOVO GOVERNMENT SECURITIES

Yield and Collateral Valuation for REPO transactions with the CBK

Valuation: 15 July 2020

Year	12-May-20 Yield Value	22-May-20 Yield Value	10-Jun-20 Yield Value	15-Jul-20 Yield Value	Haircut
1y	0.60%	0.60%	0.60%	0.60%	1.00%
2y	1.00%	1.05%	1.10%	1.20%	
3y	1.40%	1.60%	1.78%	1.85%	
4y	1.75%	2.00%	2.20%	2.25%	5.00%
5y	2.20%	2.50%	2.65%	2.70%	
6y	2.70%	2.80%	2.95%	3.00%	
7y	3.14%	3.14%	3.25%	3.30%	8.00%
8y	3.40%	3.40%	3.50%	3.55%	
9y	3.65%	3.65%	3.70%	3.75%	
10y	3.95%	3.95%	3.95%	3.95%	



Source: CBK

https://bqk-kos.org/repository/docs/korniza_ligjore/english/ENG%20-%20204.%20Rregullorja%20per%20Riblerje%20te%20Letrave%20me%20Vlere%20.pdf