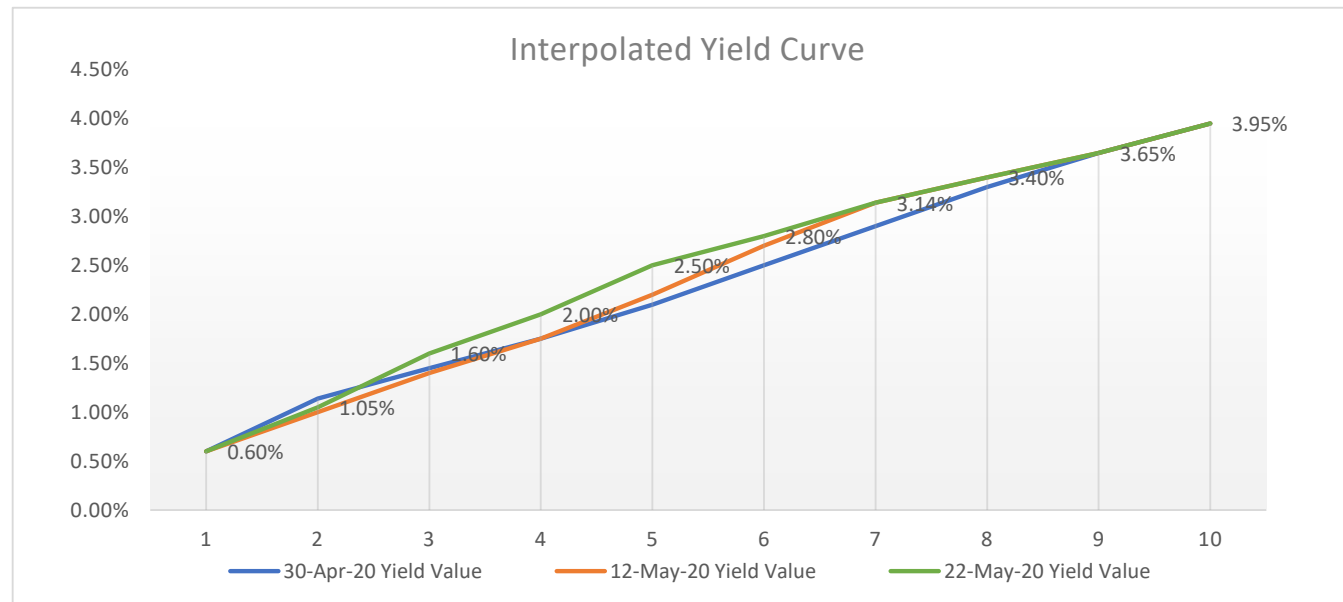


KOSOVO GOVERNMENT SECURITIES

Yield and Collateral Valuation for REPO transactions with the CBK

	<i>30-Apr-20</i>	<i>12-May-20</i>	<i>22-May-20</i>		
Year	Yield Value	Yield Value	Yield Value	Haircut	<i>Valuation: 22 May 2020</i>
1y	0.60%	0.60%	0.60%	1.00%	
2y	1.14%	1.00%	1.05%	5.00%	
3y	1.45%	1.40%	1.60%		
4y	1.75%	1.75%	2.00%		
5y	2.10%	2.20%	2.50%	8.00%	
6y	2.50%	2.70%	2.80%		
7y	2.90%	3.14%	3.14%		
8y	3.30%	3.40%	3.40%		
9y	3.65%	3.65%	3.65%		
10y	3.95%	3.95%	3.95%		



Source: CBK

https://bqk-kos.org/repository/docs/korniza_ligjore/english/ENG%20-%204.%20Regulloria%20per%20Riblerie%20te%20Ltrave%20me%20Vlere%20.pdf