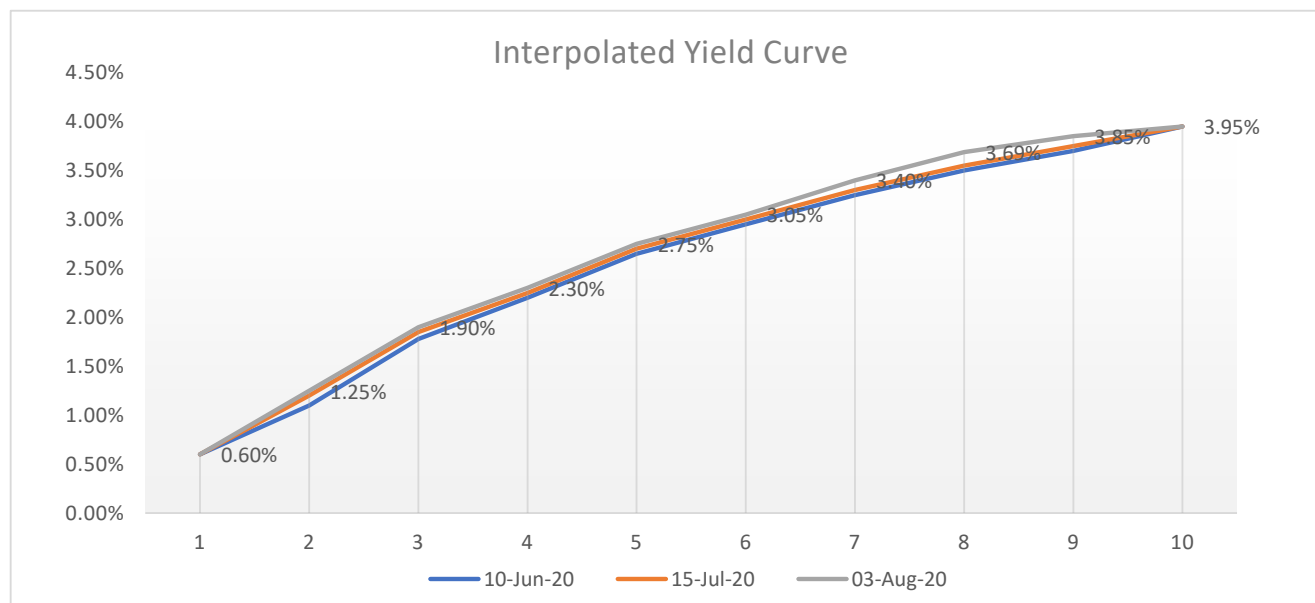


## KOSOVO GOVERNMENT SECURITIES

### Yield and Collateral Valuation for REPO transactions with the CBK

Valuation: 03 August 2020

Year	10-Jun-20	15-Jul-20	03-Aug-20	Haircut
	Yield Value	Yield Value	Yield Value	
1y	0.60%	0.60%	0.60%	1.00%
2y	1.10%	1.20%	1.25%	
3y	1.78%	1.85%	1.90%	
4y	2.20%	2.25%	2.30%	5.00%
5y	2.65%	2.70%	2.75%	
6y	2.95%	3.00%	3.05%	
7y	3.25%	3.30%	3.40%	8.00%
8y	3.50%	3.55%	3.69%	
9y	3.70%	3.75%	3.85%	
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](https://bqk-kos.org/repository/docs/korniza_ligjore/english/ENG%20-%204.%20Regulloria%20per%20Riblerie%20te%20Ltrave%20me%20Vlere%20.pdf)