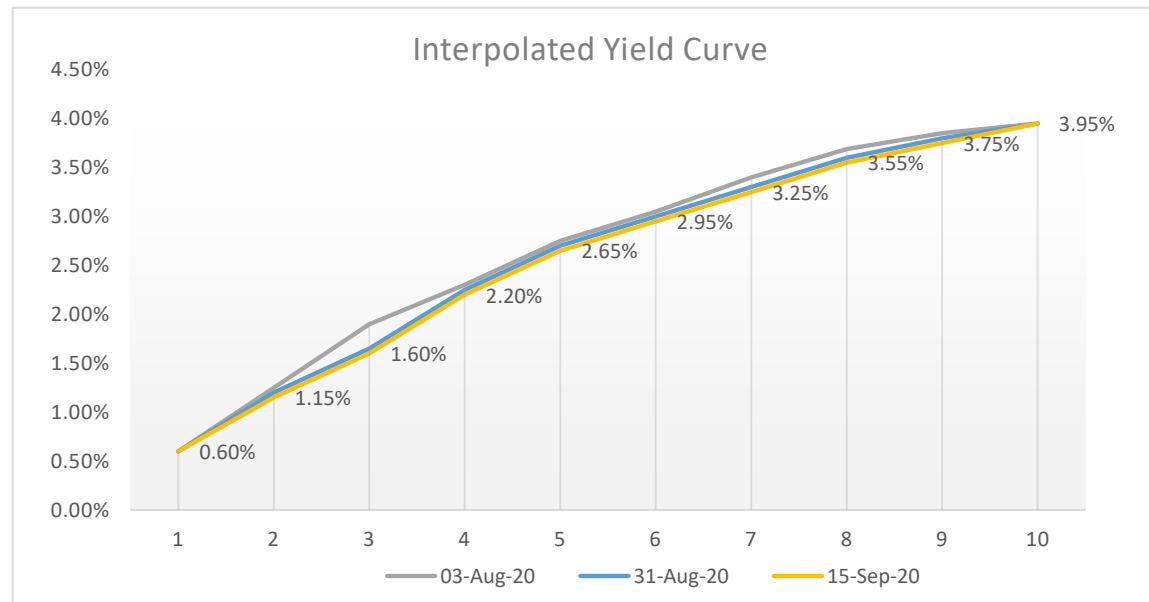


KOSOVO GOVERNMENT SECURITIES

Yield and Collateral Valuation for REPO transactions with the CBK

Valuation: 15 September 2020

Year	03-Aug-20	31-Aug-20	15-Sep-20	Haircut
	Yield Value	Yield Value	Yield Value	
1y	0.60%	0.60%	0.60%	1.00%
2y	1.25%	1.20%	1.15%	
3y	1.90%	1.65%	1.60%	
4y	2.30%	2.25%	2.20%	5.00%
5y	2.75%	2.70%	2.65%	
6y	3.05%	3.00%	2.95%	
7y	3.40%	3.30%	3.25%	8.00%
8y	3.69%	3.60%	3.55%	
9y	3.85%	3.80%	3.75%	
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