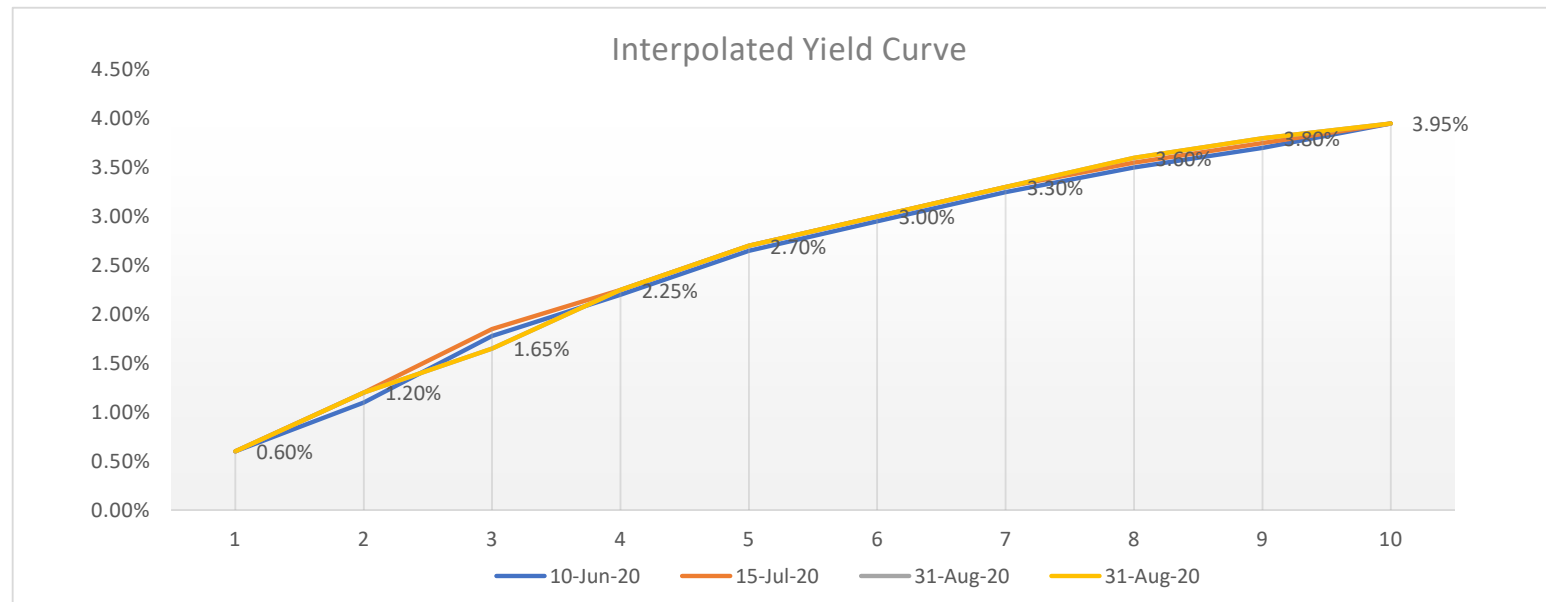


## KOSOVO GOVERNMENT SECURITIES

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

Valuation: 31 August 2020

Year	10-Jun-20 Yield Value	15-Jul-20 Yield Value	03-Aug-20 Yield Value	31-Aug-20 Norma e kthimit	Haircut
1y	0.60%	0.60%	0.60%	0.60%	1.00%
2y	1.10%	1.20%	1.25%	1.20%	
3y	1.78%	1.85%	1.90%	1.65%	
4y	2.20%	2.25%	2.30%	2.25%	5.00%
5y	2.65%	2.70%	2.75%	2.70%	
6y	2.95%	3.00%	3.05%	3.00%	
7y	3.25%	3.30%	3.40%	3.30%	
8y	3.50%	3.55%	3.69%	3.60%	8.00%
9y	3.70%	3.75%	3.85%	3.80%	
10y	3.95%	3.95%	3.95%	3.95%	



Source: CBK

[https://bqk-kos.org/repository/docs/korniza\\_ligjore/english/ENG%20-%204.%20Regulloria%20per%20Riblerje%20te%20Ltrave%20me%20Vlere%20.pdf](https://bqk-kos.org/repository/docs/korniza_ligjore/english/ENG%20-%204.%20Regulloria%20per%20Riblerje%20te%20Ltrave%20me%20Vlere%20.pdf)