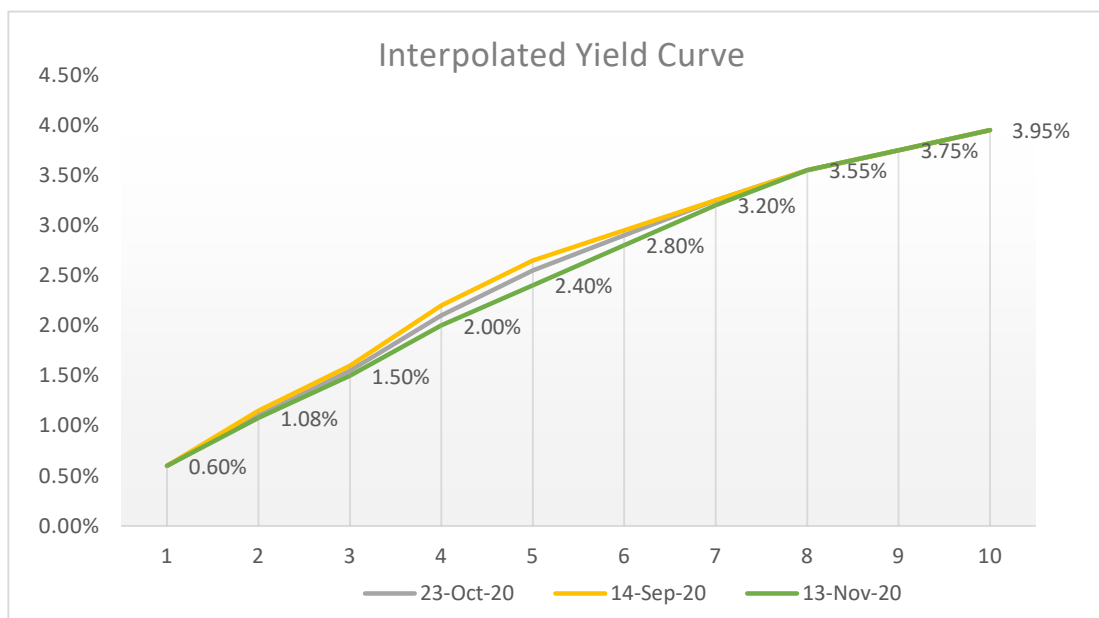


## KOSOVO GOVERNMENT SECURITIES

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

Valuation: 13 November 2020

Year	14-Sep-20	23-Oct-20	13-Nov-20	Haircut
	Yield Value	Yield Value	Norma e kthimit	
1y	0.60%	0.60%	0.60%	1.00%
2y	1.15%	1.10%	1.08%	
3y	1.60%	1.55%	1.50%	
4y	2.20%	2.10%	2.00%	5.00%
5y	2.65%	2.55%	2.40%	
6y	2.95%	2.90%	2.80%	8.00%
7y	3.25%	3.25%	3.20%	
8y	3.55%	3.55%	3.55%	
9y	3.75%	3.75%	3.75%	
10y	3.95%	3.95%	3.95%	



Source: CBK

[https://bak-kos.org/repository/docs/korniza\\_ligjore/english/ENG%20-%204.%20Rregulloria%20per%20Riblerie%20te%20Letrave%20me%20Vlere%20.pdf](https://bak-kos.org/repository/docs/korniza_ligjore/english/ENG%20-%204.%20Rregulloria%20per%20Riblerie%20te%20Letrave%20me%20Vlere%20.pdf)