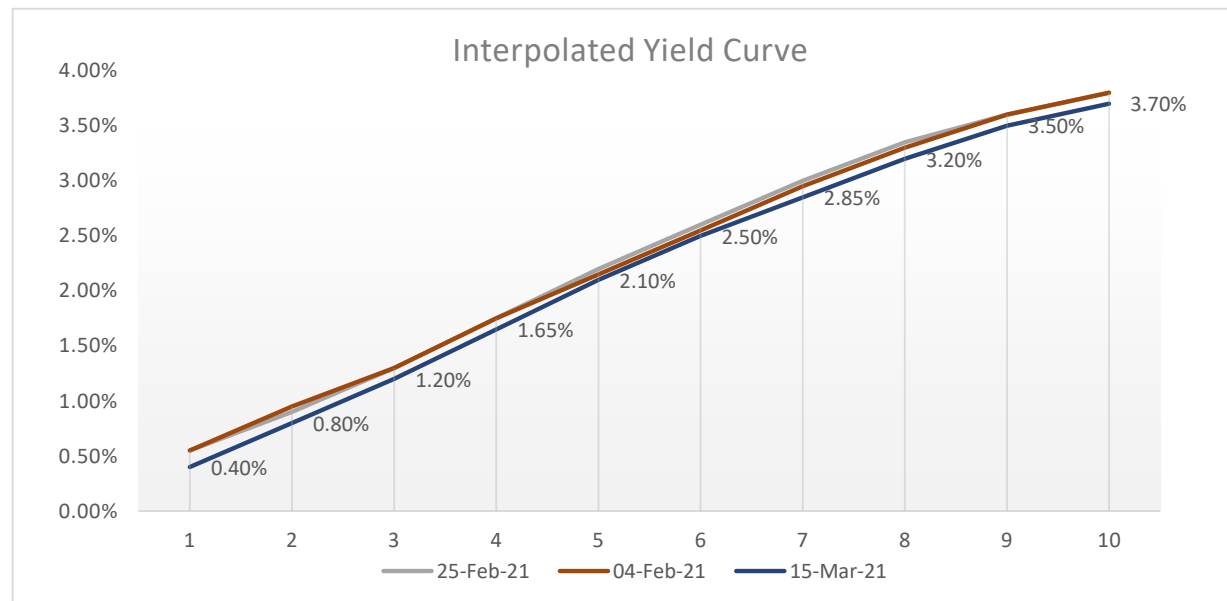


KOSOVO GOVERNMENT SECURITIES

Yield and Collateral Valuation for REPO transactions with the CBK

Valuation: 15 March 2021

Year	04-Feb-21 Yield Value	25-Feb-21 Yield Value	15-Mar-21 Yield Value	Haircut
1y	0.55%	0.55%	0.40%	1.00%
2y	0.95%	0.90%	0.80%	
3y	1.30%	1.30%	1.20%	
4y	1.75%	1.75%	1.65%	5.00%
5y	2.15%	2.20%	2.10%	
6y	2.55%	2.60%	2.50%	
7y	2.95%	3.00%	2.85%	8.00%
8y	3.30%	3.35%	3.20%	
9y	3.60%	3.60%	3.50%	
10y	3.80%	3.80%	3.70%	



Source: CBK

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