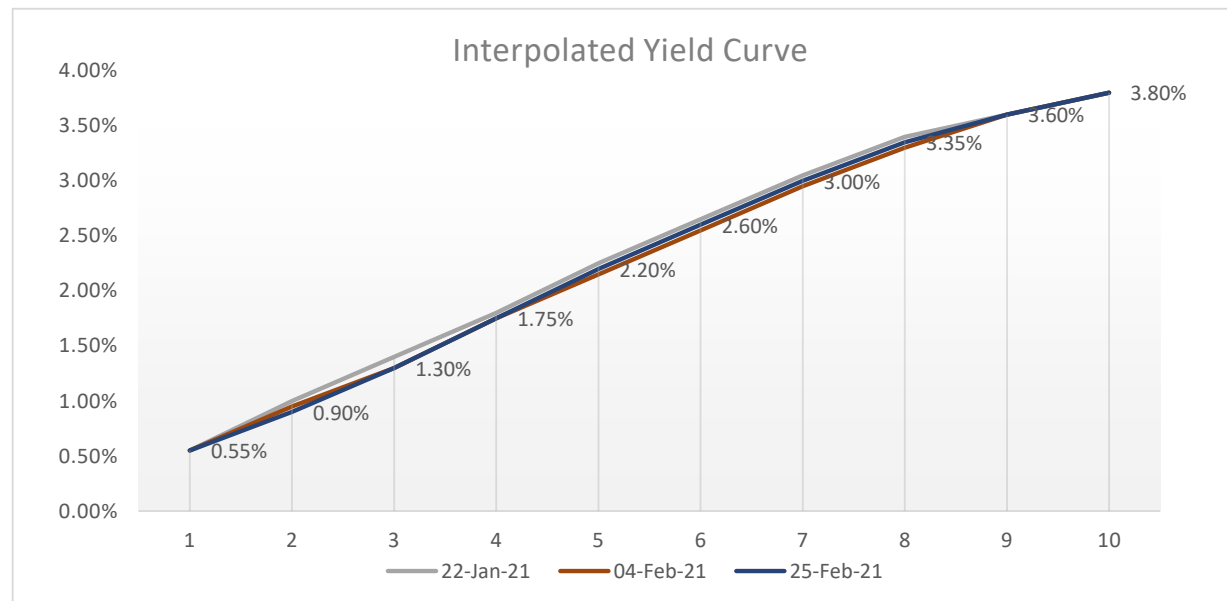


## KOSOVO GOVERNMENT SECURITIES

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

Valuation: 25 February 2021

Year	22-Jan-21 Norma e kthimit	04-Feb-21 Norma e kthimit	25-Feb-21 Norma e kthimit	Haircut
1y	0.55%	0.55%	0.55%	1.00%
2y	1.00%	0.95%	0.90%	
3y	1.40%	1.30%	1.30%	
4y	1.80%	1.75%	1.75%	5.00%
5y	2.25%	2.15%	2.20%	
6y	2.65%	2.55%	2.60%	
7y	3.05%	2.95%	3.00%	8.00%
8y	3.40%	3.30%	3.35%	
9y	3.60%	3.60%	3.60%	
10y	3.80%	3.80%	3.80%	



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)