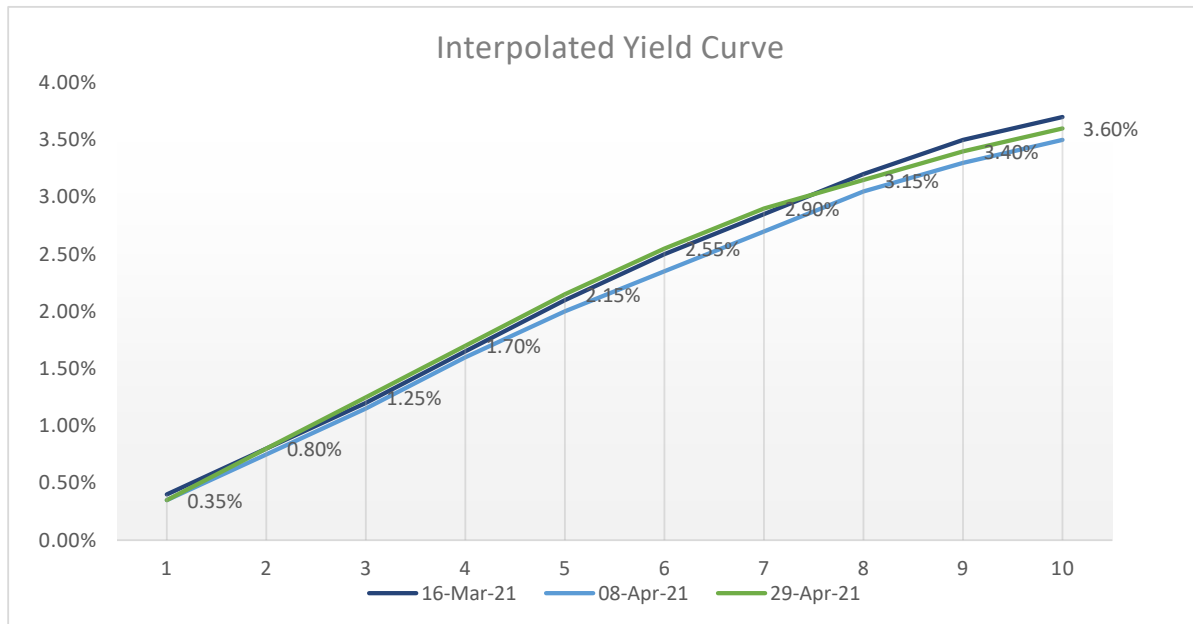


KOSOVO GOVERNMENT SECURITIES

Yield and Collateral Valuation for REPO transactions with the CBK

Valuation: 29 April 2021

Year	16-Mar-21 Yield Value	08-Apr-21 Yield Value	29-Apr-21 Yield Value	Haircut
1y	0.40%	0.35%	0.35%	1.00%
2y	0.80%	0.75%	0.80%	
3y	1.20%	1.15%	1.25%	
4y	1.65%	1.60%	1.70%	5.00%
5y	2.10%	2.00%	2.15%	
6y	2.50%	2.35%	2.55%	
7y	2.85%	2.70%	2.90%	8.00%
8y	3.20%	3.05%	3.15%	
9y	3.50%	3.30%	3.40%	
10y	3.70%	3.50%	3.60%	



Source: CBK

https://bqk-kos.org/repository/docs/korniza_ligjore/english/ENG%20-%204.%20Rregullorja%20per%20Riblerje%20te%20Lerave%20me%20Vlere%20.pdf