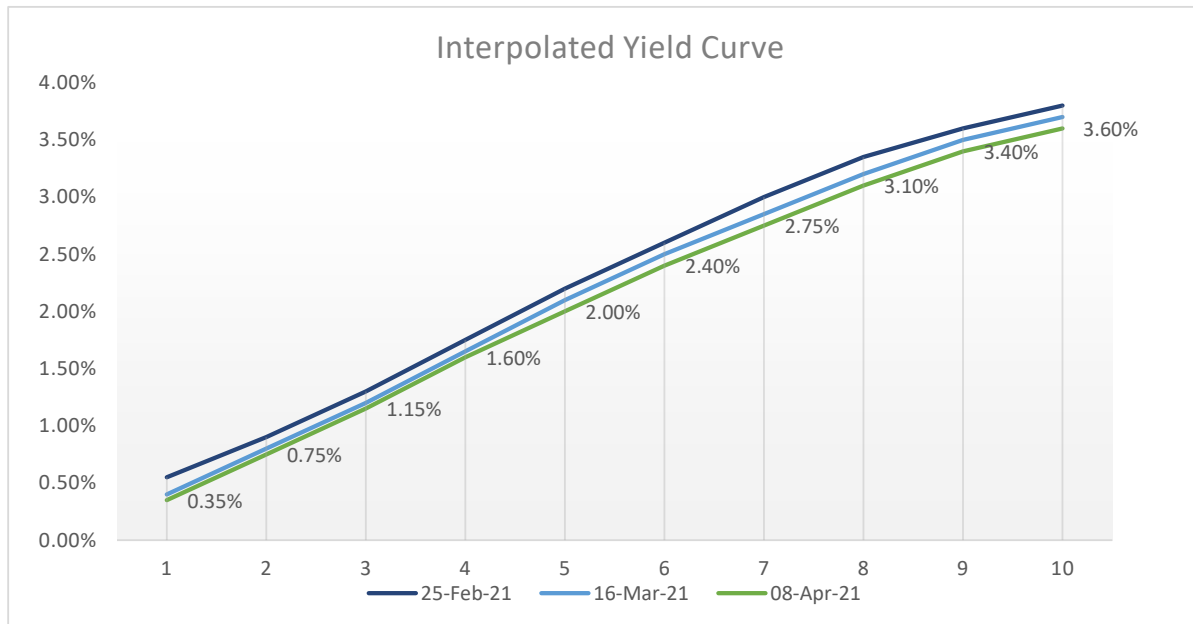


KOSOVO GOVERNMENT SECURITIES

Yield and Collateral Valuation for REPO transactions with the CBK

Valuation: 8 April 2021

Year	25-Feb-21 Yield Value	16-Mar-21 Yield Value	08-Apr-21 Yield Value	Haircut
1y	0.55%	0.40%	0.35%	1.00%
2y	0.90%	0.80%	0.75%	
3y	1.30%	1.20%	1.15%	
4y	1.75%	1.65%	1.60%	5.00%
5y	2.20%	2.10%	2.00%	
6y	2.60%	2.50%	2.40%	
7y	3.00%	2.85%	2.75%	8.00%
8y	3.35%	3.20%	3.10%	
9y	3.60%	3.50%	3.40%	
10y	3.80%	3.70%	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