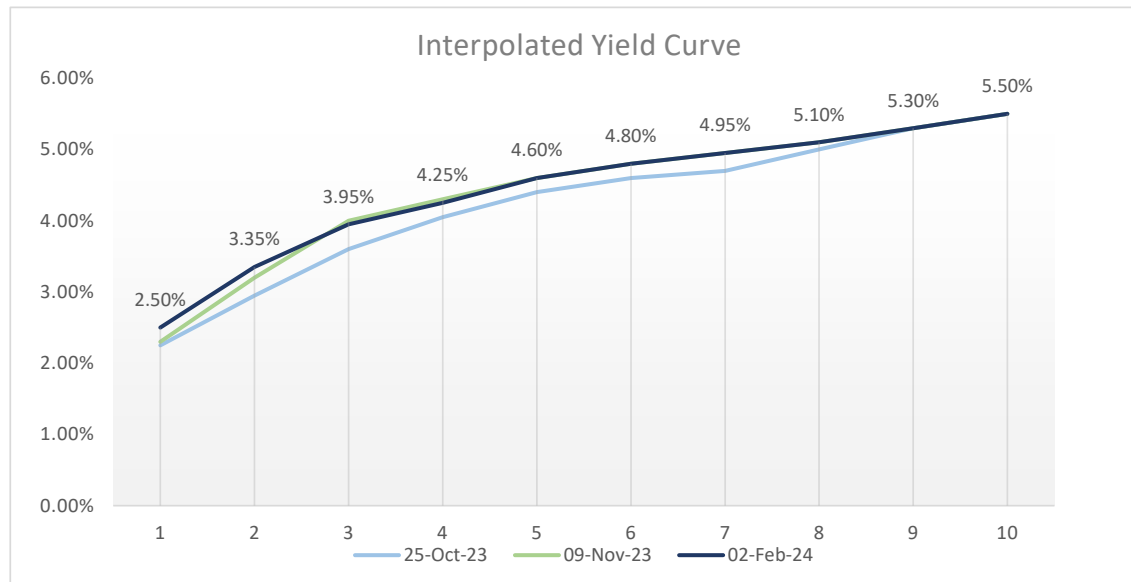


## KOSOVO GOVERNMENT SECURITIES

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

Valuation: 02 February 2024

Year	25-Oct-23	09-Nov-23	02-Feb-24	Haircut
	Yield Value	Yield Value	Yield Value	
1y	2.25%	2.30%	2.50%	1.00%
2y	2.95%	3.20%	3.35%	
3y	3.60%	4.00%	3.95%	
4y	4.05%	4.30%	4.25%	5.00%
5y	4.40%	4.60%	4.60%	
6y	4.60%	4.80%	4.80%	
7y	4.70%	4.95%	4.95%	8.00%
8y	5.00%	5.10%	5.10%	
9y	5.30%	5.30%	5.30%	
10y	5.50%	5.50%	5.50%	



Source: CBK

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