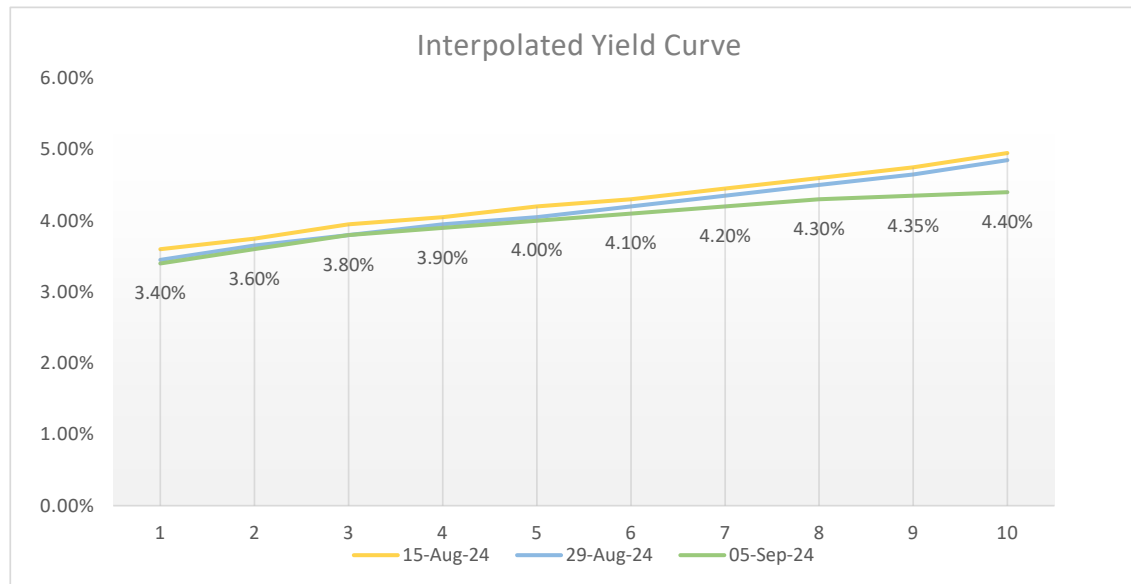


KOSOVO GOVERNMENT SECURITIES

Yield and Collateral Valuation for REPO transactions with the CBK

Valuation: 05 September 2024

	15-Aug-24	29-Aug-24	05-Sep-24	
Year	Yield Value	Yield Value	Yield Value	Haircut
1y	3.60%	3.45%	3.40%	1.00%
2y	3.75%	3.65%	3.60%	
3y	3.95%	3.80%	3.80%	
4y	4.05%	3.95%	3.90%	
5y	4.20%	4.05%	4.00%	
6y	4.30%	4.20%	4.10%	5.00%
7y	4.45%	4.35%	4.20%	
8y	4.60%	4.50%	4.30%	
9y	4.75%	4.65%	4.35%	
10y	4.95%	4.85%	4.40%	
				8.00%



Source: CBK

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