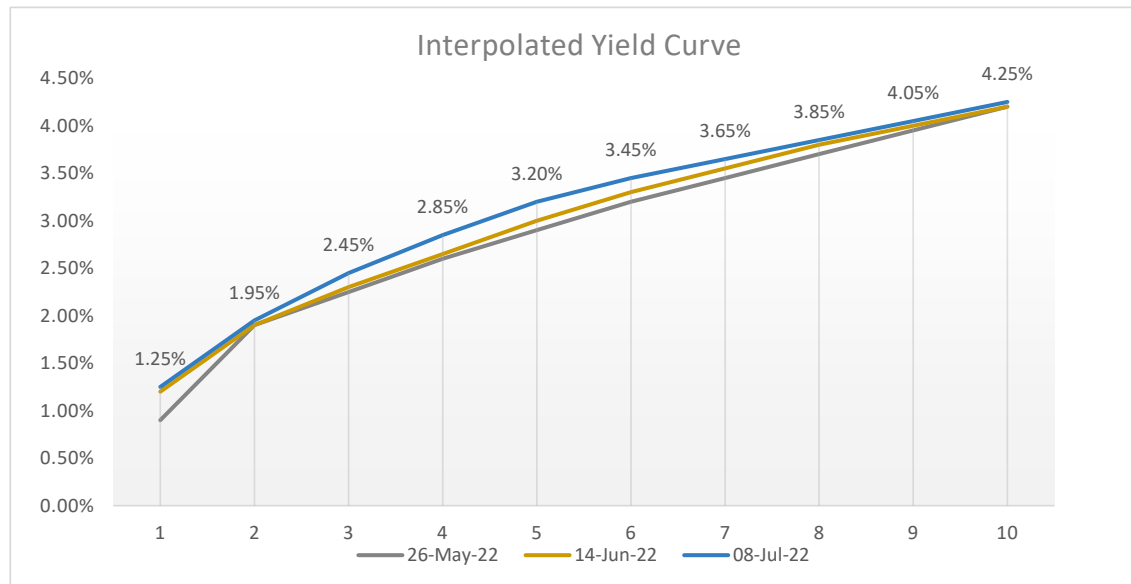


## KOSOVO GOVERNMENT SECURITIES

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

Valuation: 08 July 2022

	26-May-22	14-Jun-22	08-Jul-22	
<b>Year</b>	<b>Yield Value</b>	<b>Yield Value</b>	<b>Yield Value</b>	<b>Haircut</b>
1y	0.90%	1.20%	1.25%	1.00%
2y	1.90%	1.90%	1.95%	
3y	2.25%	2.30%	2.45%	
4y	2.60%	2.65%	2.85%	5.00%
5y	2.90%	3.00%	3.20%	
6y	3.20%	3.30%	3.45%	
7y	3.45%	3.55%	3.65%	8.00%
8y	3.70%	3.80%	3.85%	
9y	3.95%	4.00%	4.05%	
10y	4.20%	4.20%	4.25%	



Source: CBK

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