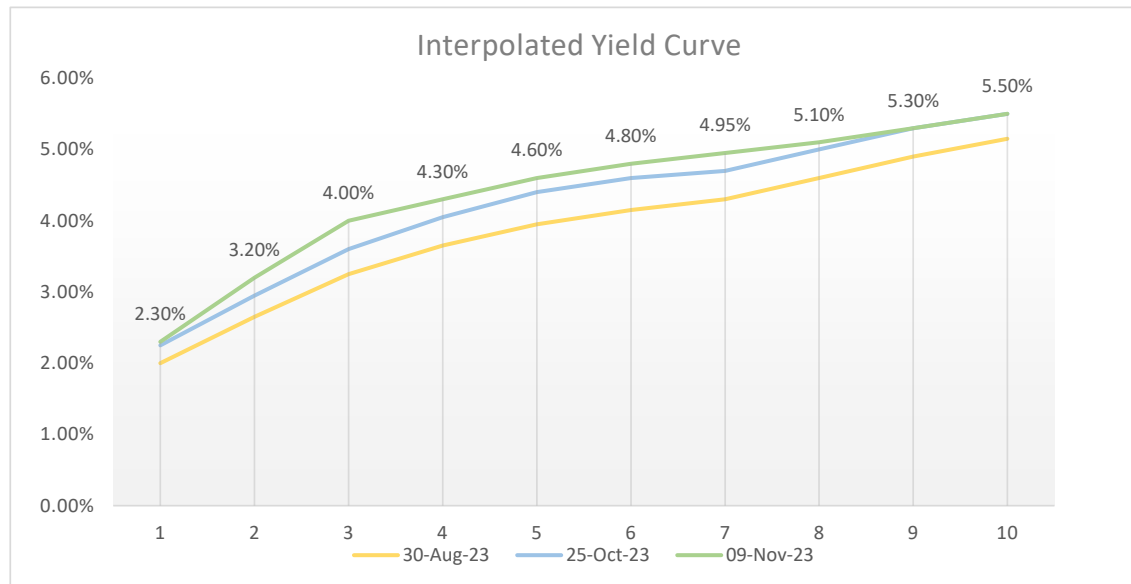


KOSOVO GOVERNMENT SECURITIES

Yield and Collateral Valuation for REPO transactions with the CBK

Valuation: 09 November 2023

	30-Aug-23	25-Oct-23	09-Nov-23	
Year	Yield Value	Yield Value	Yield Value	Haircut
1y	2.00%	2.25%	2.30%	1.00%
2y	2.65%	2.95%	3.20%	
3y	3.25%	3.60%	4.00%	
4y	3.65%	4.05%	4.30%	5.00%
5y	3.95%	4.40%	4.60%	
6y	4.15%	4.60%	4.80%	
7y	4.30%	4.70%	4.95%	8.00%
8y	4.60%	5.00%	5.10%	
9y	4.90%	5.30%	5.30%	
10y	5.15%	5.50%	5.50%	



Source: CBK

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