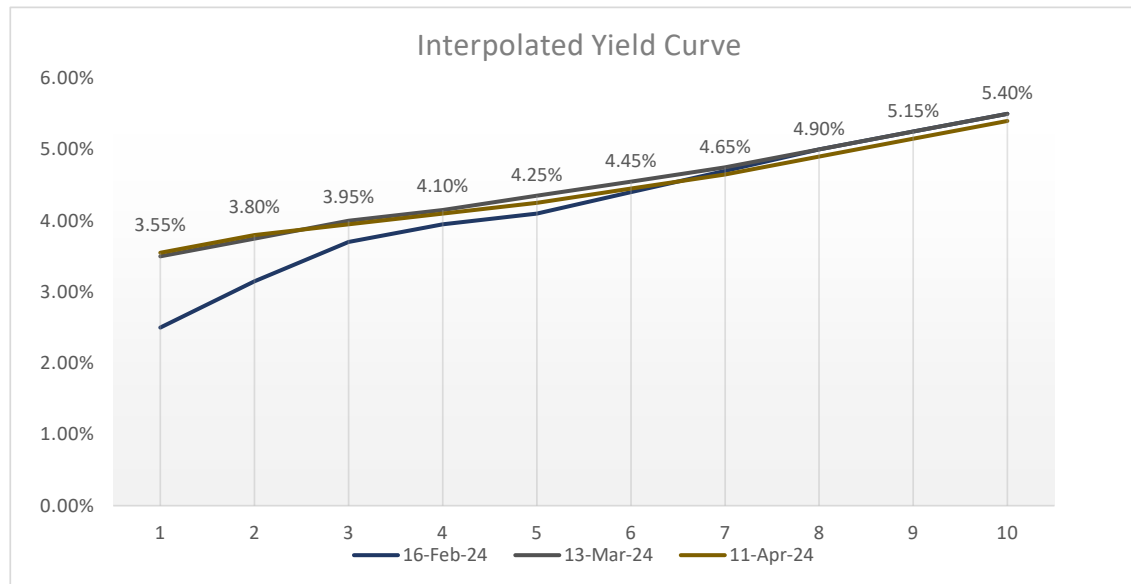


KOSOVO GOVERNMENT SECURITIES

Yield and Collateral Valuation for REPO transactions with the CBK

Valuation: 11 April 2024

	16-Feb-24	13-Mar-24	11-Apr-24	
Year	Yield Value	Yield Value	Yield Value	Haircut
1y	2.50%	3.50%	3.55%	1.00%
2y	3.15%	3.75%	3.80%	
3y	3.70%	4.00%	3.95%	
4y	3.95%	4.15%	4.10%	5.00%
5y	4.10%	4.35%	4.25%	
6y	4.40%	4.55%	4.45%	
7y	4.70%	4.75%	4.65%	8.00%
8y	5.00%	5.00%	4.90%	
9y	5.25%	5.25%	5.15%	
10y	5.50%	5.50%	5.40%	



Source: CBK

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