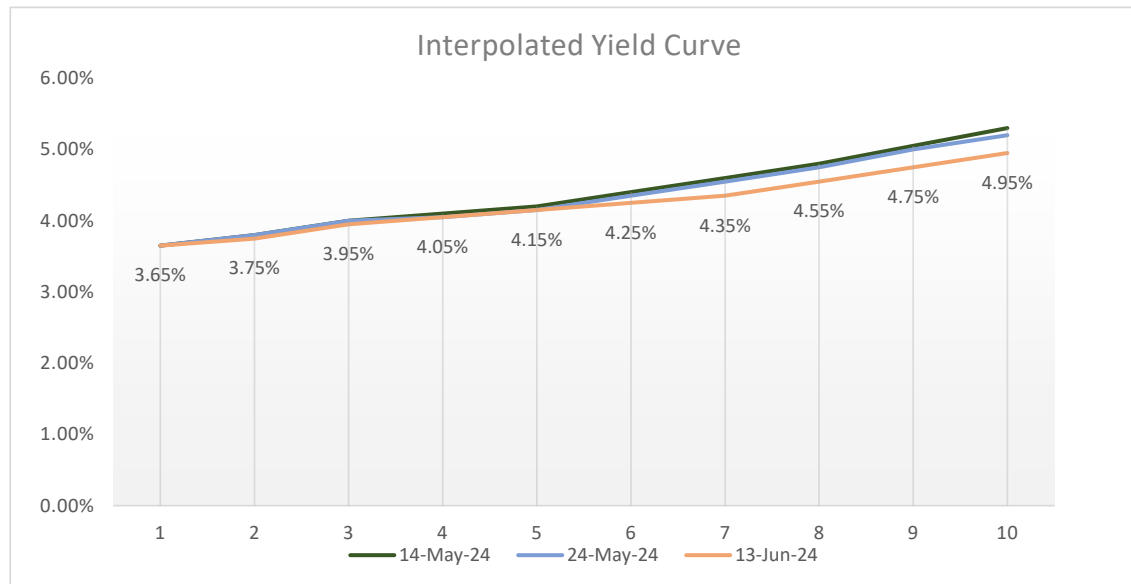


KOSOVO GOVERNMENT SECURITIES

Yield and Collateral Valuation for REPO transactions with the CBK

Valuation: 13 June 2024

Year	14-May-24 Yield Value	24-May-24 Yield Value	13-Jun-24 Yield Value	Haircut
1y	3.65%	3.65%	3.65%	1.00%
2y	3.80%	3.80%	3.75%	
3y	4.00%	4.00%	3.95%	
4y	4.10%	4.05%	4.05%	5.00%
5y	4.20%	4.15%	4.15%	
6y	4.40%	4.35%	4.25%	
7y	4.60%	4.55%	4.35%	8.00%
8y	4.80%	4.75%	4.55%	
9y	5.05%	5.00%	4.75%	
10y	5.30%	5.20%	4.95%	



Source: CBK

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