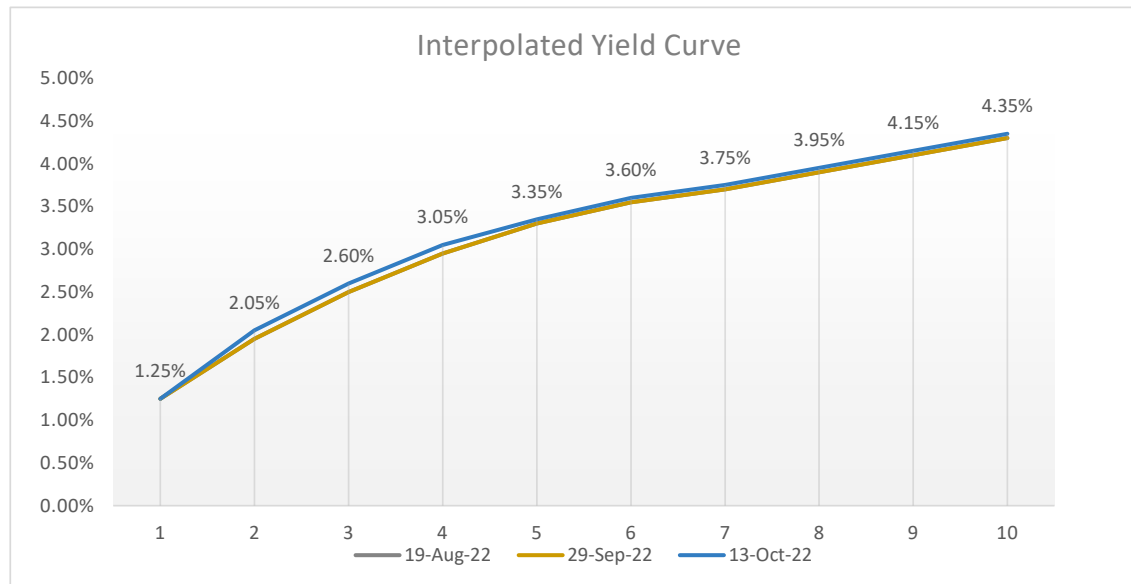


KOSOVO GOVERNMENT SECURITIES

Yield and Collateral Valuation for REPO transactions with the CBK

Valuation: 13 October 2022

	19-Aug-22	29-Sep-22	13-Oct-22	
Year	Yield Value	Yield Value	Yield Value	Haircut
1y	1.25%	1.25%	1.25%	1.00%
2y	1.95%	1.95%	2.05%	
3y	2.50%	2.50%	2.60%	
4y	2.95%	2.95%	3.05%	5.00%
5y	3.30%	3.30%	3.35%	
6y	3.55%	3.55%	3.60%	
7y	3.70%	3.70%	3.75%	8.00%
8y	3.90%	3.90%	3.95%	
9y	4.10%	4.10%	4.15%	
10y	4.30%	4.30%	4.35%	



Source: CBK

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