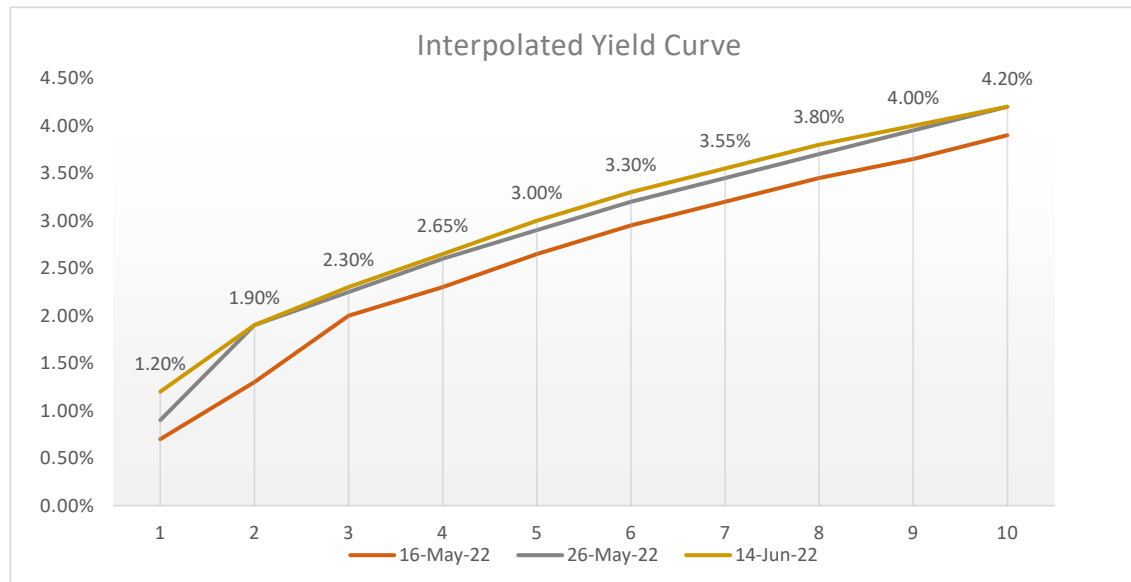


KOSOVO GOVERNMENT SECURITIES

Yield and Collateral Valuation for REPO transactions with the CBK

Valuation: 14 June 2022

	16-May-22	26-May-22	14-Jun-22	
Year	Yield Value	Yield Value	Yield Value	Haircut
1y	0.70%	0.90%	1.20%	1.00%
2y	1.30%	1.90%	1.90%	
3y	2.00%	2.25%	2.30%	
4y	2.30%	2.60%	2.65%	5.00%
5y	2.65%	2.90%	3.00%	
6y	2.95%	3.20%	3.30%	
7y	3.20%	3.45%	3.55%	8.00%
8y	3.45%	3.70%	3.80%	
9y	3.65%	3.95%	4.00%	
10y	3.90%	4.20%	4.20%	



Source: CBK

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