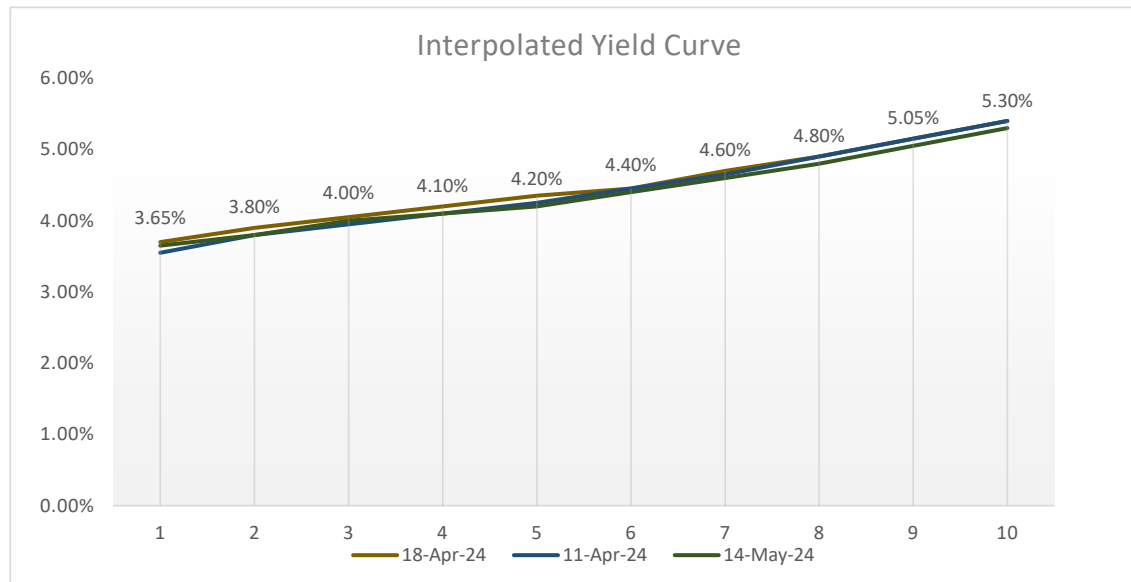


## KOSOVO GOVERNMENT SECURITIES

### Yield and Collateral Valuation for REPO transactions with the CBK

Valuation: 14 May 2024

Year	11-Apr-24 Yield Value	18-Apr-24 Yield Value	14-May-24 Yield Value	Haircut
1y	3.55%	3.70%	3.65%	1.00%
2y	3.80%	3.90%	3.80%	
3y	3.95%	4.05%	4.00%	
4y	4.10%	4.20%	4.10%	5.00%
5y	4.25%	4.35%	4.20%	
6y	4.45%	4.45%	4.40%	
7y	4.65%	4.70%	4.60%	8.00%
8y	4.90%	4.90%	4.80%	
9y	5.15%	5.15%	5.05%	
10y	5.40%	5.40%	5.30%	



Source: CBK

[https://bqk-kos.org/repository/docs/korniza\\_ligjore/english/ENG%20-%204.%20Regullorja%20per%20Riberlje%20te%20Letrave%20me%20Vlere%20.pdf](https://bqk-kos.org/repository/docs/korniza_ligjore/english/ENG%20-%204.%20Regullorja%20per%20Riberlje%20te%20Letrave%20me%20Vlere%20.pdf)