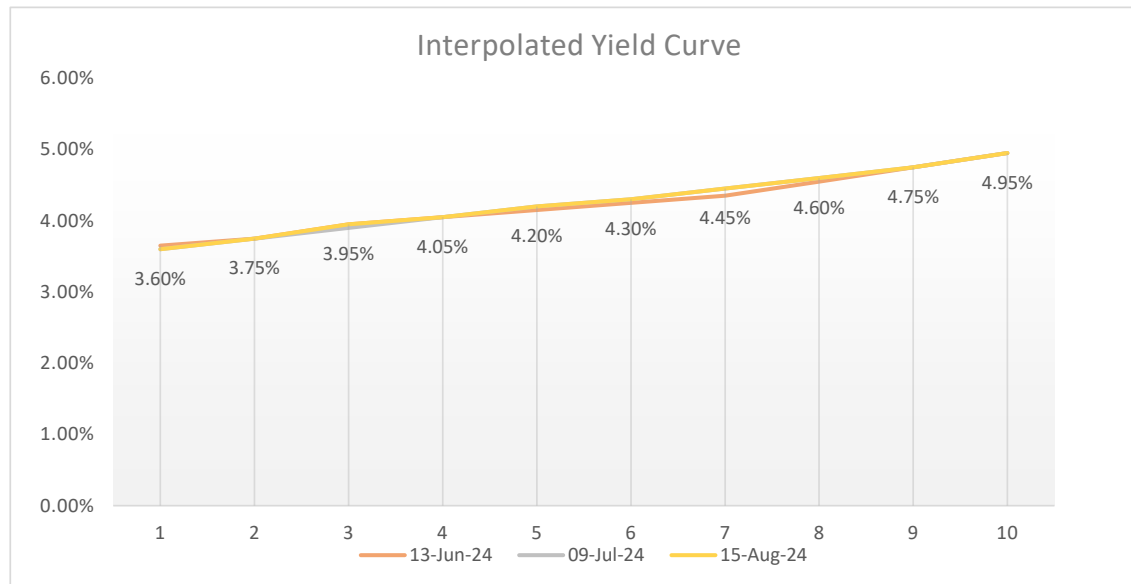


KOSOVO GOVERNMENT SECURITIES

Yield and Collateral Valuation for REPO transactions with the CBK

Valuation: 15 August 2024

	13-Jun-24	09-Jul-24	15-Aug-24	
Year	Yield Value	Yield Value	Yield Value	Haircut
1y	3.65%	3.60%	3.60%	1.00%
2y	3.75%	3.75%	3.75%	
3y	3.95%	3.90%	3.95%	
4y	4.05%	4.05%	4.05%	5.00%
5y	4.15%	4.20%	4.20%	
6y	4.25%	4.30%	4.30%	
7y	4.35%	4.45%	4.45%	8.00%
8y	4.55%	4.60%	4.60%	
9y	4.75%	4.75%	4.75%	
10y	4.95%	4.95%	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