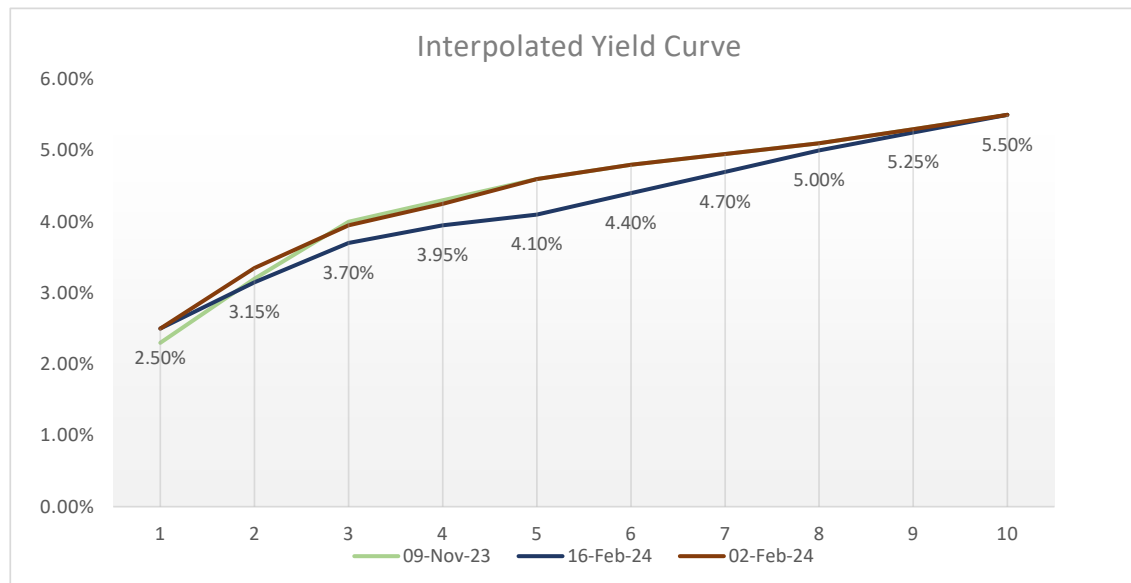


KOSOVO GOVERNMENT SECURITIES

Yield and Collateral Valuation for REPO transactions with the CBK

Valuation: 16 February 2024

	09-Nov-23	02-Feb-24	16-Feb-24	
Year	Yield Value	Yield Value	Yield Value	Haircut
1y	2.30%	2.50%	2.50%	1.00%
2y	3.20%	3.35%	3.15%	
3y	4.00%	3.95%	3.70%	
4y	4.30%	4.25%	3.95%	5.00%
5y	4.60%	4.60%	4.10%	
6y	4.80%	4.80%	4.40%	
7y	4.95%	4.95%	4.70%	8.00%
8y	5.10%	5.10%	5.00%	
9y	5.30%	5.30%	5.25%	
10y	5.50%	5.50%	5.50%	



Source: CBK

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