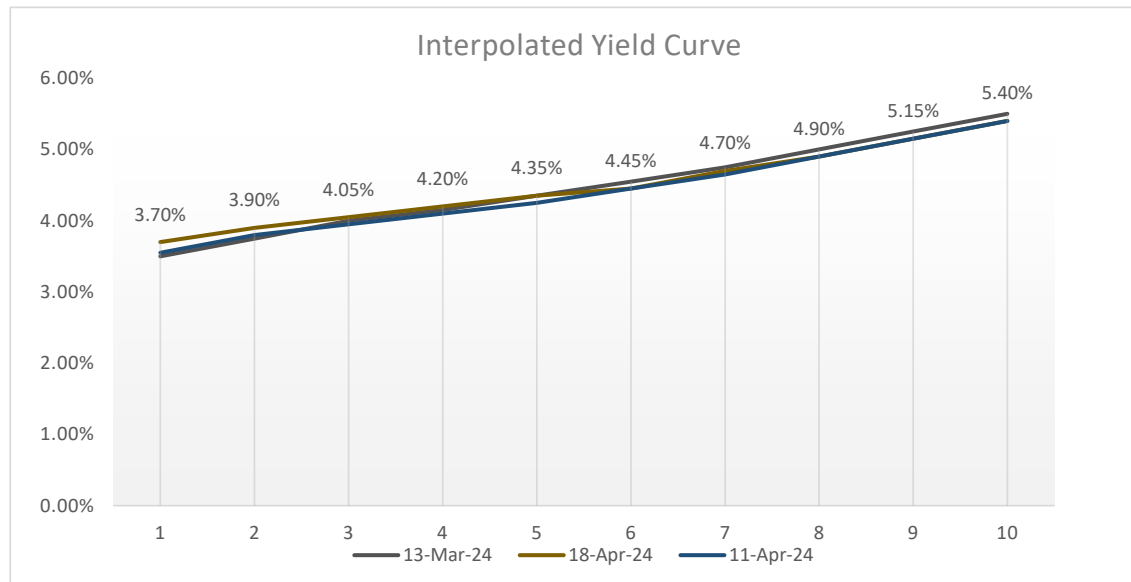


## KOSOVO GOVERNMENT SECURITIES

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

Valuation: 18 April 2024

Year	13-Mar-24 Yield Value	11-Apr-24 Yield Value	18-Apr-24 Yield Value	Haircut
1y	3.50%	3.55%	3.70%	1.00%
2y	3.75%	3.80%	3.90%	
3y	4.00%	3.95%	4.05%	
4y	4.15%	4.10%	4.20%	
5y	4.35%	4.25%	4.35%	5.00%
6y	4.55%	4.45%	4.45%	
7y	4.75%	4.65%	4.70%	
8y	5.00%	4.90%	4.90%	
9y	5.25%	5.15%	5.15%	
10y	5.50%	5.40%	5.40%	
				8.00%



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)