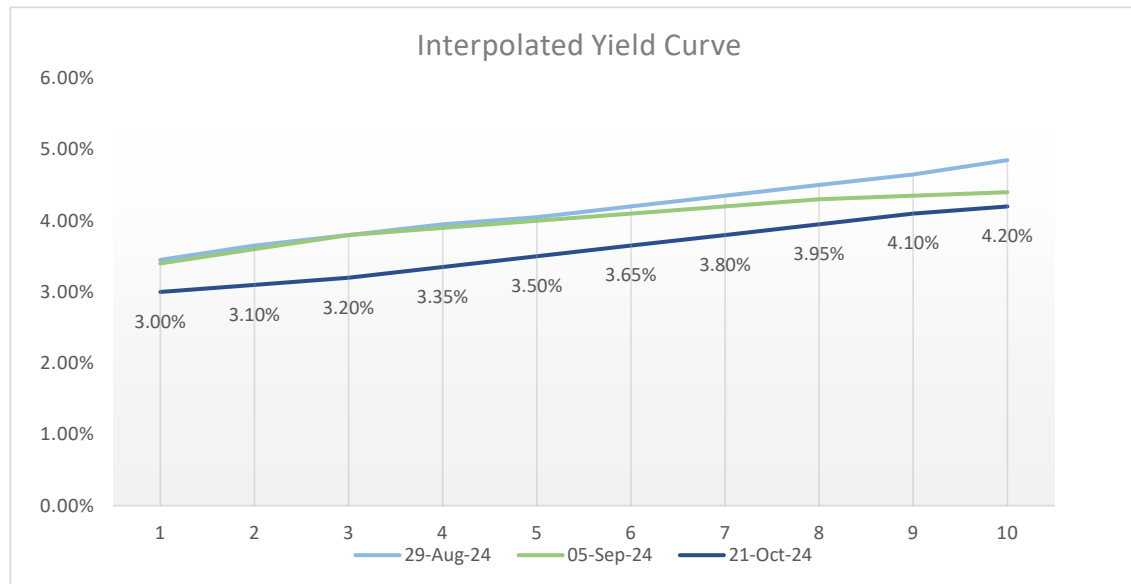


KOSOVO GOVERNMENT SECURITIES

Yield and Collateral Valuation for REPO transactions with the CBK

Valuation: 21 October 2024

Year	29-Aug-24 Yield Value	05-Sep-24 Yield Value	21-Oct-24 Yield Value	Haircut
1y	3.45%	3.40%	3.00%	1.00%
2y	3.65%	3.60%	3.10%	
3y	3.80%	3.80%	3.20%	
4y	3.95%	3.90%	3.35%	5.00%
5y	4.05%	4.00%	3.50%	
6y	4.20%	4.10%	3.65%	
7y	4.35%	4.20%	3.80%	8.00%
8y	4.50%	4.30%	3.95%	
9y	4.65%	4.35%	4.10%	
10y	4.85%	4.40%	4.20%	



Source: CBK

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