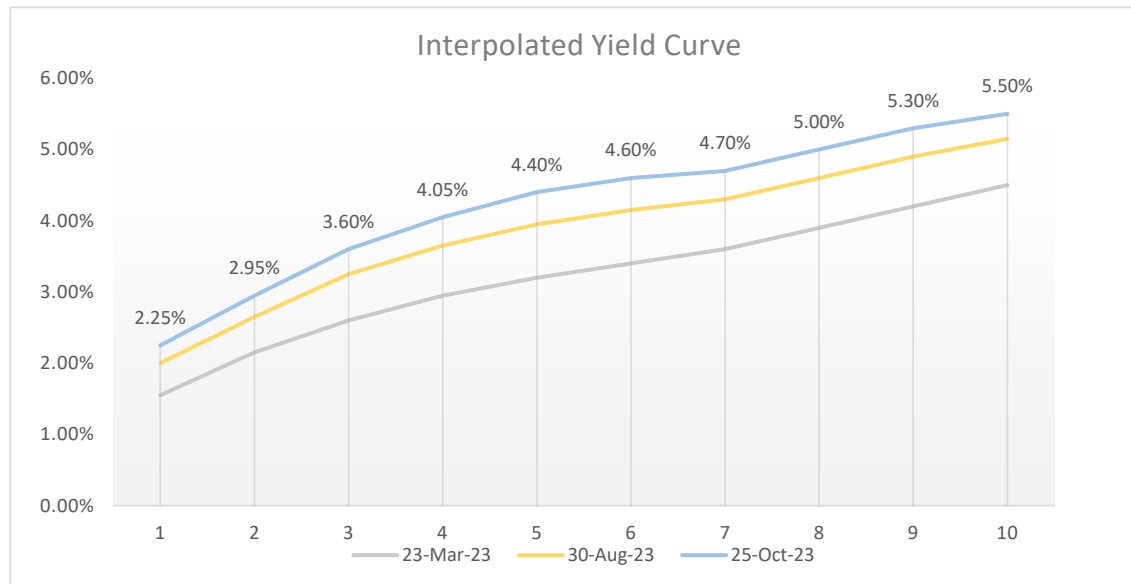


KOSOVO GOVERNMENT SECURITIES

Yield and Collateral Valuation for REPO transactions with the CBK

Valuation: 25 October 2023

	23-Mar-23	30-Aug-23	25-Oct-23	
Year	Yield Value	Yield Value	Yield Value	Haircut
1y	1.55%	2.00%	2.25%	1.00%
2y	2.15%	2.65%	2.95%	
3y	2.60%	3.25%	3.60%	
4y	2.95%	3.65%	4.05%	5.00%
5y	3.20%	3.95%	4.40%	
6y	3.40%	4.15%	4.60%	
7y	3.60%	4.30%	4.70%	8.00%
8y	3.90%	4.60%	5.00%	
9y	4.20%	4.90%	5.30%	
10y	4.50%	5.15%	5.50%	



Source: CBK

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