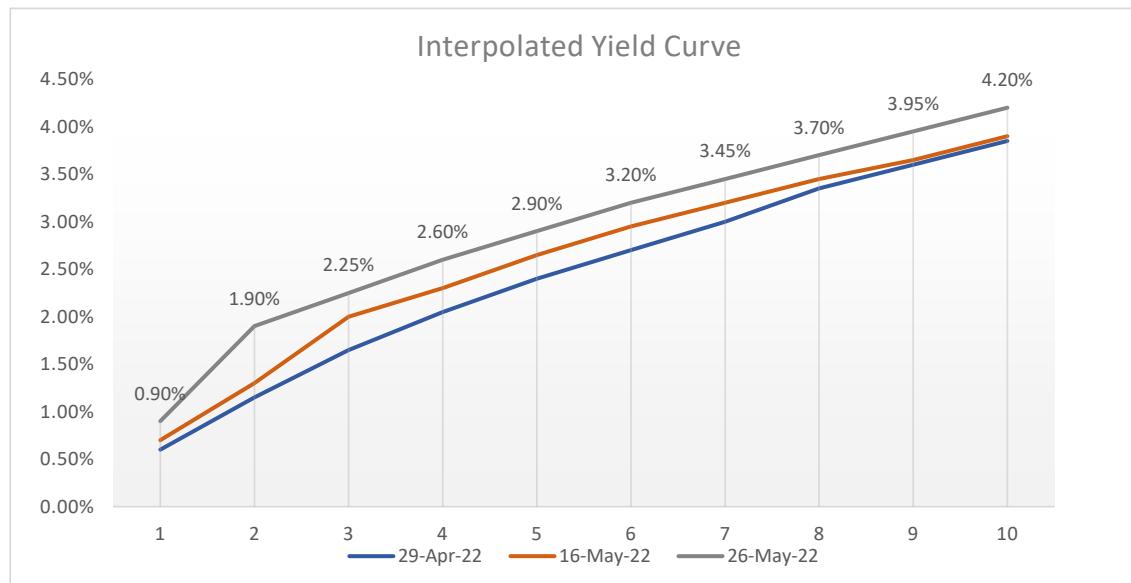


KOSOVO GOVERNMENT SECURITIES

Yield and Collateral Valuation for REPO transactions with the CBK

Valuation: 26 May 2022

	29-Apr-22	16-May-22	26-May-22	
Year	Yield Value	Yield Value	Yield Value	Haircut
1y	0.60%	0.70%	0.90%	1.00%
2y	1.15%	1.30%	1.90%	
3y	1.65%	2.00%	2.25%	
4y	2.05%	2.30%	2.60%	5.00%
5y	2.40%	2.65%	2.90%	
6y	2.70%	2.95%	3.20%	
7y	3.00%	3.20%	3.45%	8.00%
8y	3.35%	3.45%	3.70%	
9y	3.60%	3.65%	3.95%	
10y	3.85%	3.90%	4.20%	



Source: CBK

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