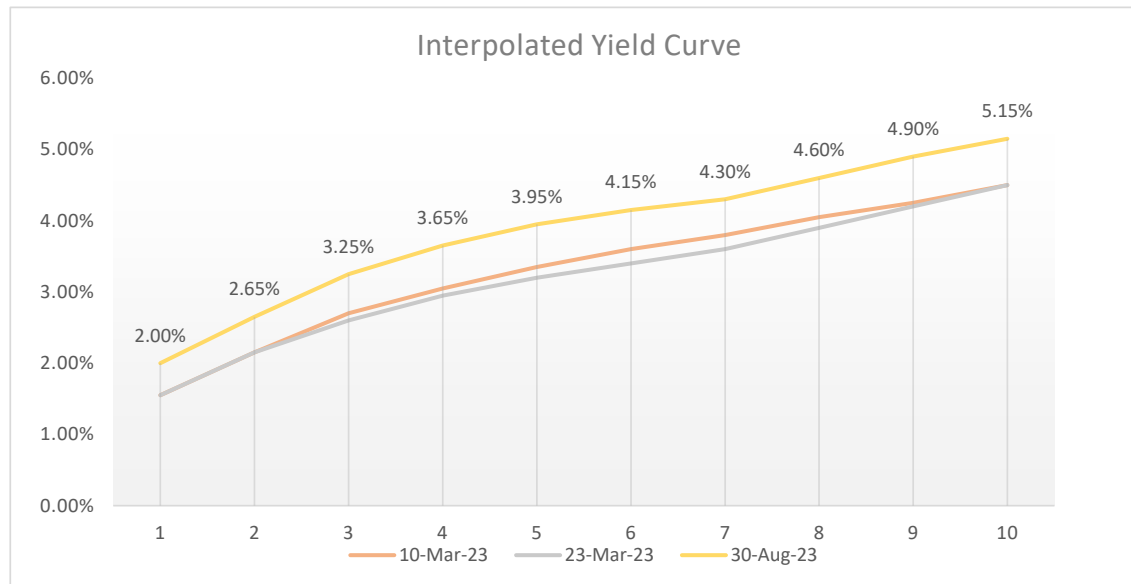


KOSOVO GOVERNMENT SECURITIES

Yield and Collateral Valuation for REPO transactions with the CBK

Valuation: 30 August 2023

	10-Mar-23	23-Mar-23	30-Aug-23	
Year	Yield Value	Yield Value	Yield Value	Haircut
1y	1.55%	1.55%	2.00%	1.00%
2y	2.15%	2.15%	2.65%	
3y	2.70%	2.60%	3.25%	
4y	3.05%	2.95%	3.65%	5.00%
5y	3.35%	3.20%	3.95%	
6y	3.60%	3.40%	4.15%	
7y	3.80%	3.60%	4.30%	8.00%
8y	4.05%	3.90%	4.60%	
9y	4.25%	4.20%	4.90%	
10y	4.50%	4.50%	5.15%	



Source: CBK

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