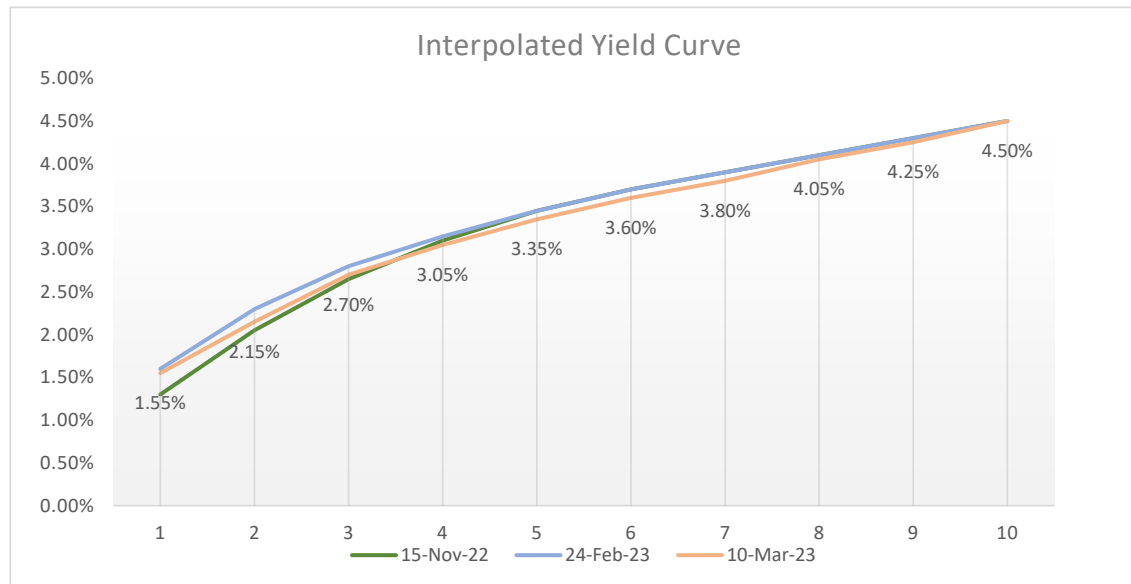


KOSOVO GOVERNMENT SECURITIES

Yield and Collateral Valuation for REPO transactions with the CBK

Valuation: 10 March 2023

Year	15-Nov-22	24-Feb-23	10-Mar-23	Haircut
	Yield Value	Yield Value	Yield Value	
1y	1.30%	1.60%	1.55%	1.00%
2y	2.05%	2.30%	2.15%	
3y	2.65%	2.80%	2.70%	
4y	3.10%	3.15%	3.05%	5.00%
5y	3.45%	3.45%	3.35%	
6y	3.70%	3.70%	3.60%	
7y	3.90%	3.90%	3.80%	8.00%
8y	4.10%	4.10%	4.05%	
9y	4.30%	4.30%	4.25%	
10y	4.50%	4.50%	4.50%	



Source: CBK

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