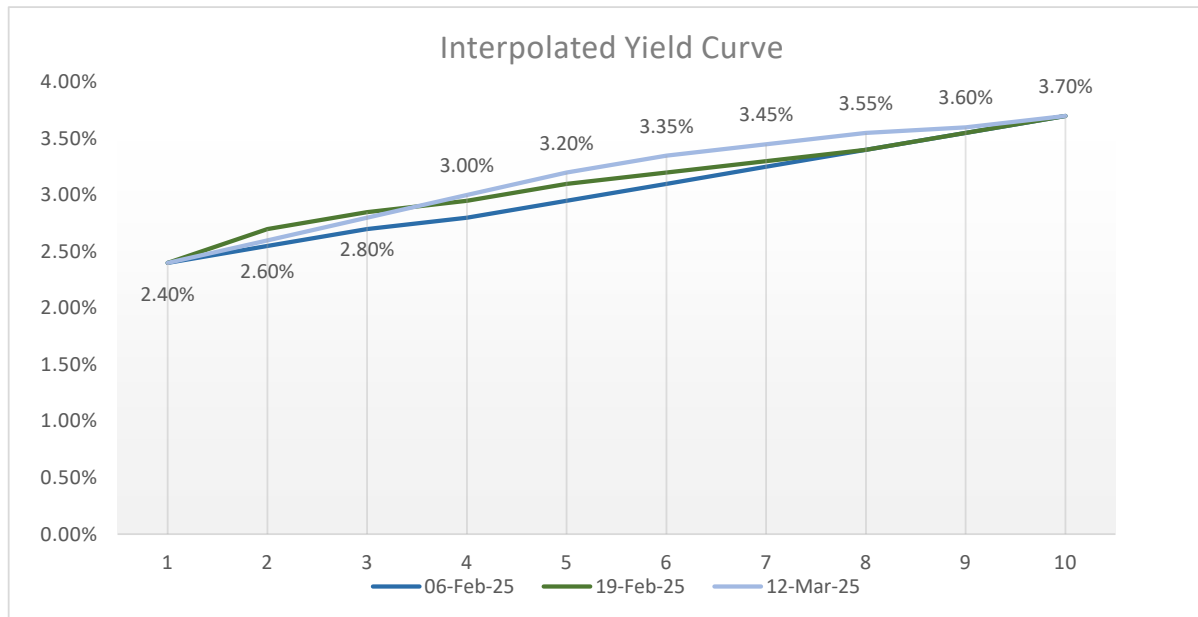


KOSOVO GOVERNMENT SECURITIES

Yield and Collateral Valuation for REPO transactions with the CBK

Valuation: 12 March 2025

Year	06-Feb-25 Yield Value	19-Feb-25 Yield Value	12-Mar-25 Yield Value	Haircut
1y	2.40%	2.40%	2.40%	1.00%
2y	2.55%	2.70%	2.60%	
3y	2.70%	2.85%	2.80%	
4y	2.80%	2.95%	3.00%	5.00%
5y	2.95%	3.10%	3.20%	
6y	3.10%	3.20%	3.35%	
7y	3.25%	3.30%	3.45%	
8y	3.40%	3.40%	3.55%	
9y	3.55%	3.55%	3.60%	
10y	3.70%	3.70%	3.70%	



Source: CBK

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