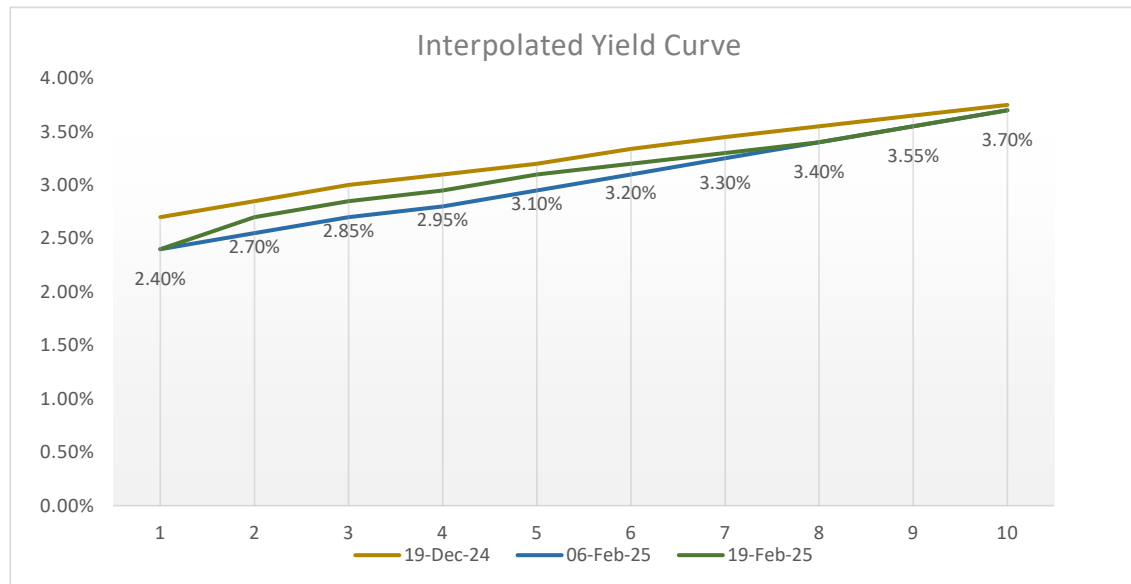


KOSOVO GOVERNMENT SECURITIES

Yield and Collateral Valuation for REPO transactions with the CBK

Valuation: 19 February 2025

Year	19-Dec-24	06-Feb-25	19-Feb-25	Haircut
	Yield Value	Yield Value	Yield Value	
1y	2.70%	2.40%	2.40%	1.00%
2y	2.85%	2.55%	2.70%	
3y	3.00%	2.70%	2.85%	
4y	3.10%	2.80%	2.95%	5.00%
5y	3.20%	2.95%	3.10%	
6y	3.34%	3.10%	3.20%	
7y	3.45%	3.25%	3.30%	8.00%
8y	3.55%	3.40%	3.40%	
9y	3.65%	3.55%	3.55%	
10y	3.75%	3.70%	3.70%	



Source: CBK

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