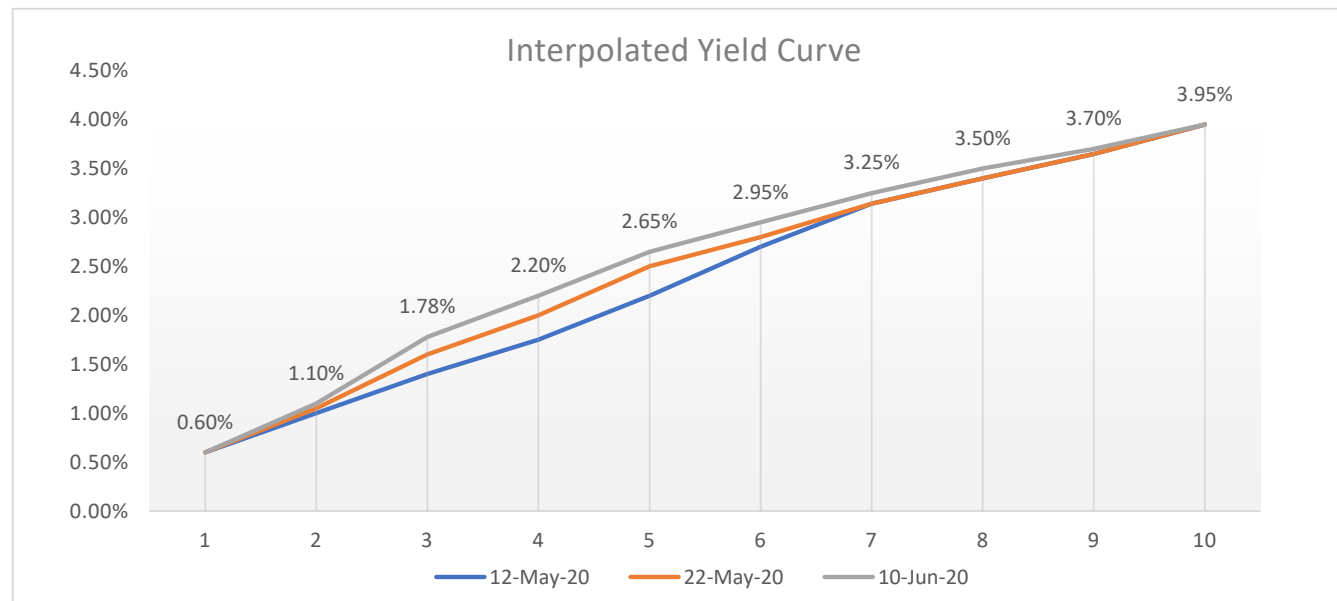


KOSOVO GOVERNMENT SECURITIES

Yield and Collateral Valuation for REPO transactions with the CBK

| Year | 12-May-20 | 22-May-20 | 10-Jun-20 | Haircut |
|------|-------------|-------------|-------------|---------|
| | Yield Value | Yield Value | Yield Value | |
| 1y | 0.60% | 0.60% | 0.60% | 1.00% |
| 2y | 1.00% | 1.05% | 1.10% | |
| 3y | 1.40% | 1.60% | 1.78% | |
| 4y | 1.75% | 2.00% | 2.20% | 5.00% |
| 5y | 2.20% | 2.50% | 2.65% | |
| 6y | 2.70% | 2.80% | 2.95% | |
| 7y | 3.14% | 3.14% | 3.25% | 8.00% |
| 8y | 3.40% | 3.40% | 3.50% | |
| 9y | 3.65% | 3.65% | 3.70% | |
| 10y | 3.95% | 3.95% | 3.95% | |

Valuation: 10 June 2020



Source: CBK

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