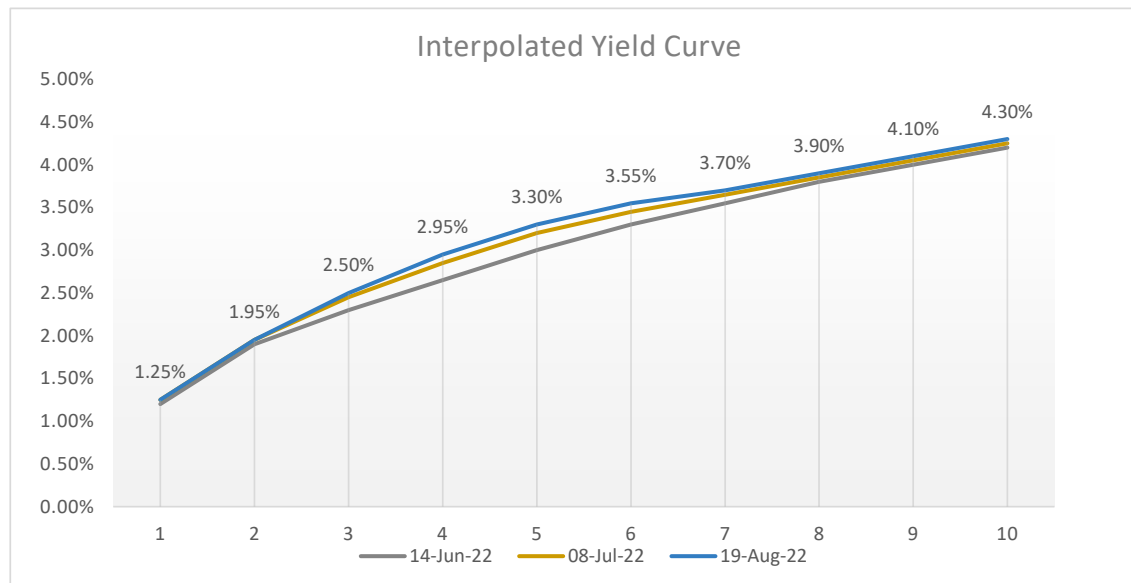


KOSOVO GOVERNMENT SECURITIES

Yield and Collateral Valuation for REPO transactions with the CBK

Valuation: 19 August 2022

| | 14-Jun-22 | 08-Jul-22 | 19-Aug-22 | |
|-------------|--------------------|--------------------|--------------------|----------------|
| Year | Yield Value | Yield Value | Yield Value | Haircut |
| 1y | 1.20% | 1.25% | 1.25% | 1.00% |
| 2y | 1.90% | 1.95% | 1.95% | |
| 3y | 2.30% | 2.45% | 2.50% | |
| 4y | 2.65% | 2.85% | 2.95% | 5.00% |
| 5y | 3.00% | 3.20% | 3.30% | |
| 6y | 3.30% | 3.45% | 3.55% | |
| 7y | 3.55% | 3.65% | 3.70% | 8.00% |
| 8y | 3.80% | 3.85% | 3.90% | |
| 9y | 4.00% | 4.05% | 4.10% | |
| 10y | 4.20% | 4.25% | 4.30% | |



Source: CBK

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