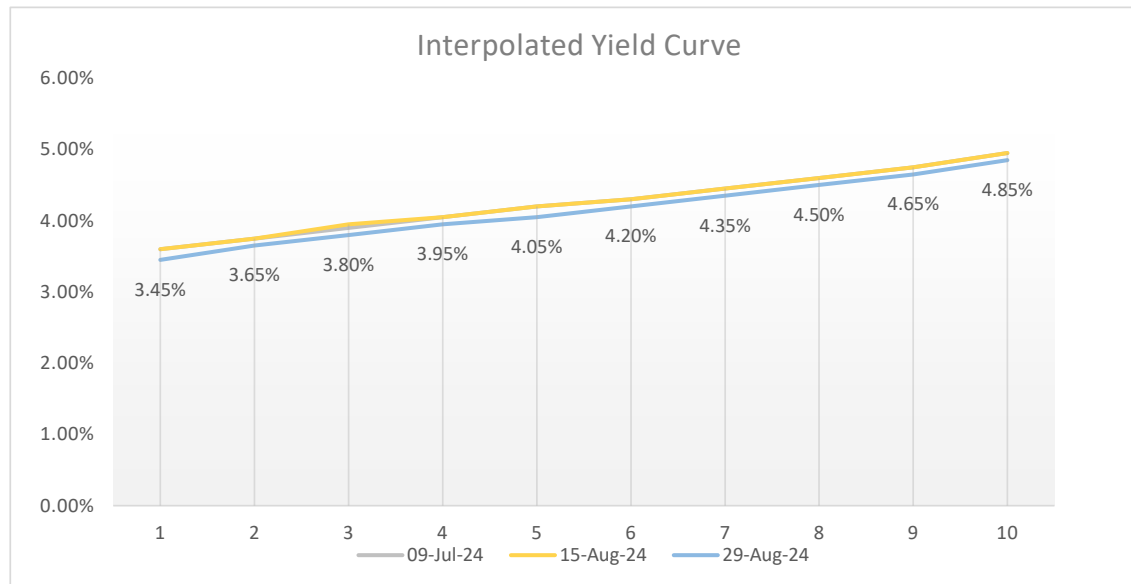


KOSOVO GOVERNMENT SECURITIES

Yield and Collateral Valuation for REPO transactions with the CBK

Valuation: 29 August 2024

| Year | 09-Jul-24 Yield Value | 15-Aug-24 Yield Value | 29-Aug-24 Yield Value | Haircut |
|------|--------------------------|--------------------------|--------------------------|---------|
| 1y | 3.60% | 3.60% | 3.45% | 1.00% |
| 2y | 3.75% | 3.75% | 3.65% | |
| 3y | 3.90% | 3.95% | 3.80% | |
| 4y | 4.05% | 4.05% | 3.95% | 5.00% |
| 5y | 4.20% | 4.20% | 4.05% | |
| 6y | 4.30% | 4.30% | 4.20% | |
| 7y | 4.45% | 4.45% | 4.35% | 8.00% |
| 8y | 4.60% | 4.60% | 4.50% | |
| 9y | 4.75% | 4.75% | 4.65% | |
| 10y | 4.95% | 4.95% | 4.85% | |



Source: CBK

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