



**SECURITIES AND EXCHANGE COMMISSION**  
Protecting Investors in the Capital Markets

Date

Thursday, 4 January 2024

**K34.8M**

Total Nominal Value

**K28.1M**

Total Market Value

**19**

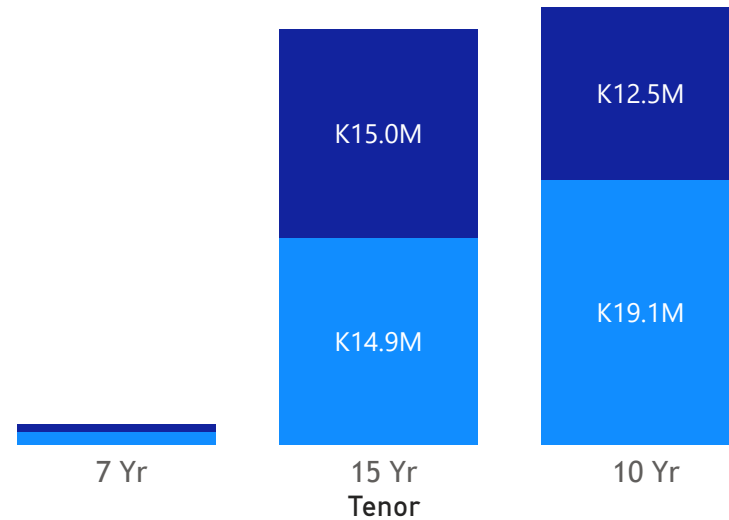
Number of Trades

# GRZ Bonds Secondary Market Trade Summary Report

## Consideration and Nominal Value

● Nominal Value ● Market Value

Nominal Value and Market Value



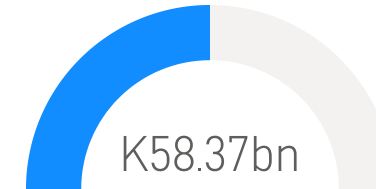
## Range of Trade Prices (ZMW)\*

Tenor	Min	Max
7 Yr	63.23	63.23
15 Yr	54.19	106.54
10 Yr	60.56	73.76

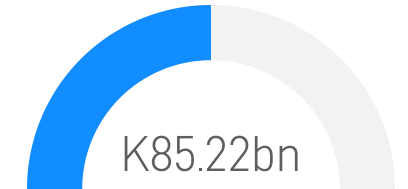
## Range of Yields Rates\*

Tenor	Min	Max
7 Yr	26.80	26.80
15 Yr	14.25	26.70
10 Yr	22.16	24.60

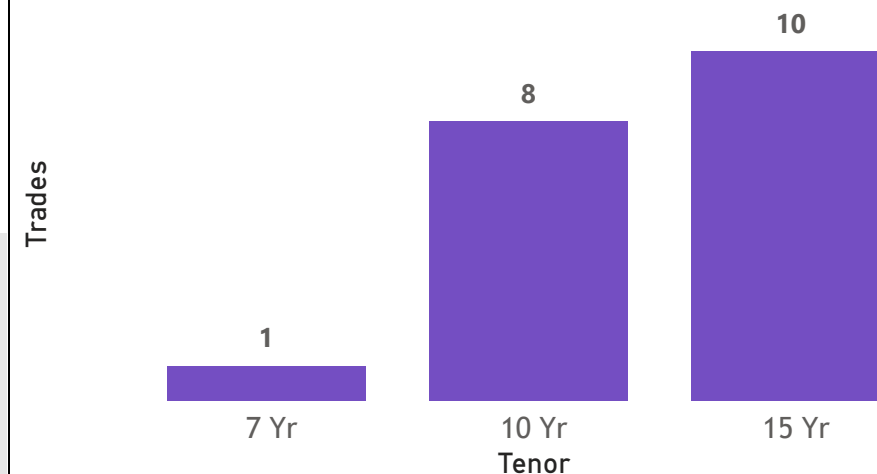
## Market Value YTD



## Nominal Value YTD



## No. of Trades by Tenor



## Primary Market December 22 2023 Auction

Tenor	Cut- Off Yield Rate	Coupon Rates	Range of Successful Yield Rates	Cut-Off
10 Years	26.00	13	20.8900-26.0000	
15 Years	27.00	14	26.0000-27.0000	
2 Years	17.75	9	16.0000-17.7500	
3 Years	21.50	10	20.0000-21.5000	
5 Years	23.50	11	11.0000-23.5000	
7 Years	24.50	12	24.0000-24.5000	

\*Disclaimer: This content is prepared from information received by the Commission through third-party reports. The range of prices by tenor and range of yields by tenor are based on dealer submissions. The content is indicative and intended for informational purposes only and shall not in any way be deemed to be investment advice, guidance or recommendation of the SEC. Users are responsible for making investment decisions and are advised to obtain independent professional advice before acting on or using this

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ISIN Code	Coupon Rate	Issue Date	Maturity Date	Trade Date/ Valuation Date	Years To Maturity	Nominal Value	Market Value	Min Trade Price	Max Trade Price	Min Yield	Max Yield
ZM1000003120	14	12/05/2016	12/05/2031	27/12/2023	8	K717,000.00	K499,304.98	69.64	69.64	22.71	22.71
ZM1000000779	14	22/02/2010	18/02/2025	04/01/2024	1	K12,000,000.00	K12,794,208.99	106.54	106.54	14.25	14.25
ZM1000001405	14	19/05/2011	19/05/2026	04/01/2024	2	K1,100,000.00	K994,533.04	90.36	90.36	21.50	21.50
ZM1000004979	13	20/09/2021	20/09/2031	27/12/2023	8	K72,000.00	K49,989.25	69.43	69.43	22.54	22.54
ZM1000005919	14	21/08/2023	21/08/2038	27/12/2023	15	K234,000.00	K149,748.13	63.99	63.99	24.36	24.36
ZM1000003062	14	21/11/2016	21/11/2031	27/12/2023	15	K355,000.00	K249,458.71	70.27	70.27	22.69	22.69
ZM1000004672	13	25/01/2021	25/01/2031	28/12/2023	8	K2,710,000.00	K1,998,851.64	73.76	73.76	22.16	22.16
ZM1000003187	14	27/02/2017	27/02/2024	28/12/2023	15	K903,000.00	K570,969.12	63.23	63.23	26.80	26.80
ZM1000003187	14	27/02/2017	27/02/2032	25/10/2023	8	K903,000.00	K599,583.59	71.11	71.11	23.27	23.27
ZM1000005091	13	27/12/2021	27/12/2031	04/01/2024	7	K15,378,240.00	K9,823,363.36	60.56	64.00	23.25	24.60
ZM1000005588	14	27/12/2022	27/12/2037	04/01/2024	13	K188,000.00	K101,868.74	54.19	54.19	26.70	26.70
ZM1000002262	14	01/09/2014	28/08/2029	28/12/2023	5	K142,000.00	K114,971.85	80.97	80.97	21.49	21.49
ZM1000002262	14	01/09/2014	28/08/2029	28/12/2023	8	K142,000.00	K114,971.85	80.97	80.97	21.49	21.49

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