



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

Date

< Monday, 8 January 2024 >

**K50.0M**

Total Nominal Value

**K28.7M**

Total Market Value

**16**

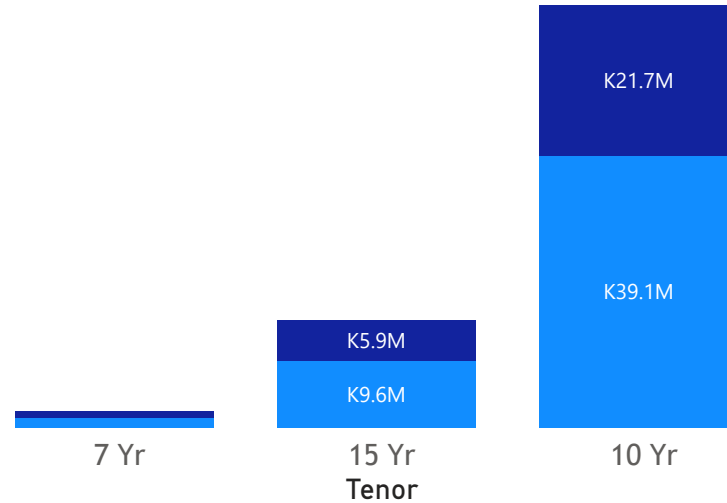
Number of Trades

# GRZ Bonds Secondary Market Trade Summary Report

## Consideration and Nominal Value

● Nominal Value ● Market Value

Nominal Value and Market Value



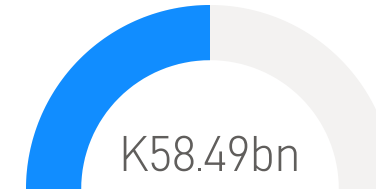
## Range of Trade Prices (ZMW)\*

Tenor	Min	Max
7 Yr	75.99	75.99
15 Yr	56.21	85.48
10 Yr	0.00	98.22

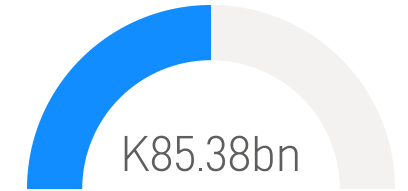
## Range of Yields Rates\*

Tenor	Min	Max
7 Yr	22.00	22.00
15 Yr	23.25	25.75
10 Yr	21.92	31.90

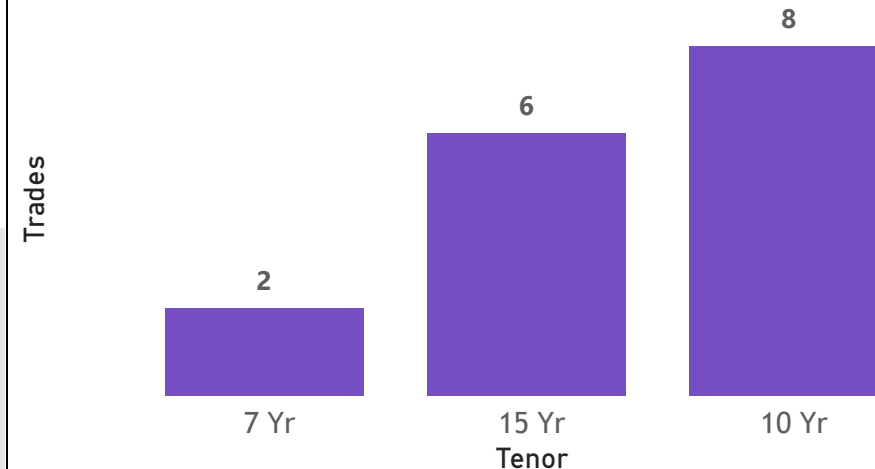
## Market Value YTD



## Nominal Value YTD



## No. of Trades by Tenor



## Primary Market January 22 2024 Auction

Tenor	Cut- Off Yield Rate	Coupon Rates	Range of Successful Yield Rates
2 Years	17.00	17	14.0000-17.0000
3 Years	22.00	20	20.0000-20.0000
5 Years	22.50	22	21.5000-22.0000
7 Years	23.00	23	21.5000-23.0000
10 Years	25.50	25	10.0000-24.97000
15 Years	26.70	26	11.0000-26.5000

\*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
ZM1000005695	13	04/03/2023	04/03/2033	01/02/2024	9	K156,000.00	K99,714.49	63.92	63.92	23.65	23.65
ZM1000001637	14	21/11/2011	17/11/2026	03/01/2024	2	K294,000.00	K251,321.45	85.48	85.48	23.25	23.25
ZM1000003997	13	17/12/2018	17/12/2028	01/05/2024	3	K199,000.00	K133,621.36	67.15	67.15	25.21	25.21
ZM1000003351	13	18/12/2017	18/12/2027	08/01/2023	3	K50,000.00	K29,940.67	59.88	59.88	31.90	31.90
ZM1000005901	13	21/08/2023	21/08/2033	04/01/2024	9	K10,000,000.00	K6,246,330.14	62.46	62.46	24.75	24.75
ZM1000005919	14	21/08/2023	21/08/2038	01/02/2024	14	K155,000.00	K99,456.52	64.17	64.17	24.34	24.34
ZM1000005919	14	21/08/2023	21/08/2038	04/01/2024	4	K8,936,000.00	K5,448,901.42	60.98	60.98	25.75	25.75
ZM1000003872	14	23/04/2018	23/04/2033	01/02/2024	9	K46,000.00	K29,727.43	64.62	64.62	24.60	24.60
ZM1000002197	13	27/05/2014	24/05/2024	01/02/2024	0	K100,000.00	K98,223.89	98.22	98.22	21.92	21.92
ZM1000004672	13	25/01/2021	25/01/2031	28/12/2023	7	K21,000,000.00	K15,041,938.97	71.63	71.63	22.90	22.90
ZM1000005810	13	26/06/2023	26/06/2033	09/01/2024	9	K165,000.00	K98,994.97	59.50	59.50	24.00	24.00
ZM1000005828	14	26/06/2023	26/06/2038	01/02/2024	14	K71,000.00	K39,906.73	56.21	56.21	25.70	25.70
ZM1000005091	13	27/12/2021	27/12/2031	01/09/2024	7	K7,440,000.00	K0.00	0.00	0.00		0.00
ZM1000004581	12	30/11/2020	30/11/2027	08/01/2024	3	K1,316,300.00	K1,000,062.46	75.99	75.99	22.00	22.00
ZM1000005976	14	30/11/2023	30/11/2038	01/02/2024	14	K67,000.00	K39,558.39	59.04	59.04	25.33	25.33

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