



SECURITIES AND EXCHANGE COMMISSION
Protecting Investors in the Capital Markets

Date

< Friday, 12 January 2024

K209.3M

Total Nominal Value

K151.0M

Total Market Value

20

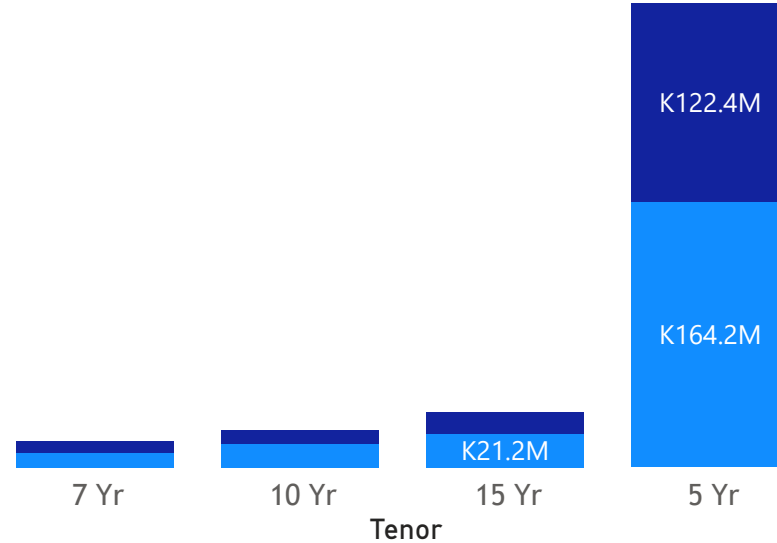
Number of Trades

GRZ Bonds Secondary Market Trade Summary Report

Consideration and Nominal Value

● Nominal Value ● Market Value

Nominal Value and Market Value



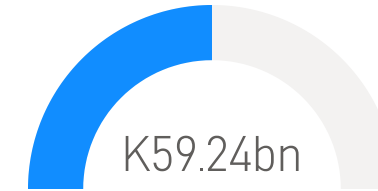
Range of Trade Prices (ZMW)*

Tenor	Min	Max
7 Yr	60.33	74.66
5 Yr	74.77	92.72
15 Yr	53.11	70.57
10 Yr	53.86	69.07

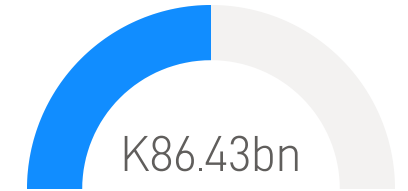
Range of Yields Rates*

Tenor	Min	Max
7 Yr	21.50	24.05
5 Yr	20.78	22.50
15 Yr	22.52	27.25
10 Yr	21.82	26.50

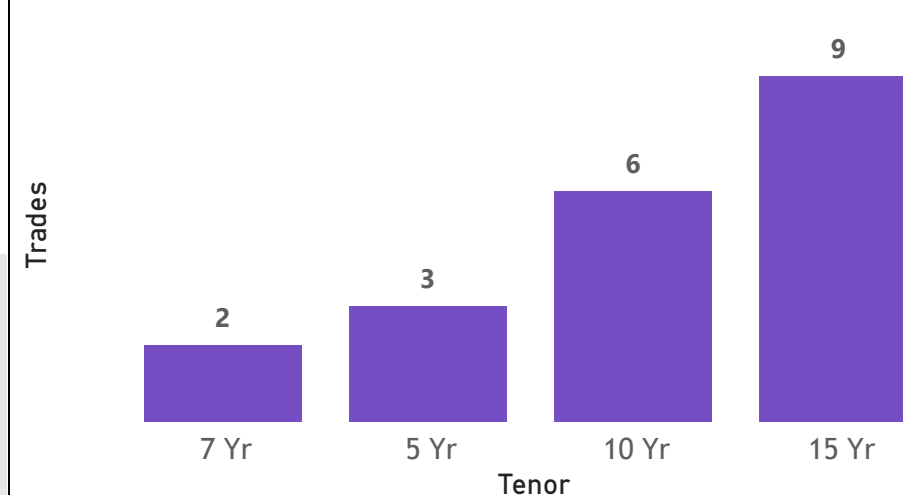
Market Value YTD



Nominal Value YTD



No. of Trades by Tenor



Primary Market December 22 2023 Auction

TENOR	Sum of CUT-OFF YIELD RATE	Sum of COUPON RATES	RANGE OF SUCCESSFUL YIELD RATES	Sum of CUT-OFF BID PRICE (K)
7 Years	23.00	12	11.5000-23.0000	62.63
2 Years	17.00	9	15.0000-17.0000	86.92
5 Years	22.50	11	19.0000-22.5000	67.65
3 Years	22.00	10	20.0000-22.0000	75.88
15 Years	26.70	14	20.0000-26.7000	53.59

*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 information.

GRZ Bonds Secondary Market Trade Summary Report

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
ZM1000004383	14	01/06/2020	01/06/2035	09/01/2024	11	K162,000.00	K99,771.68	61.59	61.59	24.57	24.57
ZM1000005000	12	01/11/2021	01/11/2028	09/01/2024	4	K9,128,000.00	K6,814,857.39	74.66	74.66	21.50	21.50
ZM1000005695	13	03/04/2023	03/04/2033	09/01/2024	9	K285,700.00	K183,693.51	62.00	69.07	21.82	24.55
ZM1000003120	14	05/12/2016	05/12/2031	09/01/2024	7	K283,000.00	K199,710.65	70.57	70.57	22.52	22.52
ZM1000005885	11	21/08/2023	21/08/2028	01/05/2024	7	K164,000,000.00	K122,627,537.96	74.77	74.77	22.50	22.50
ZM1000005901	13	21/08/2023	21/08/2033	09/01/2024	9	K296,000.00	K199,728.57	67.48	67.48	22.80	22.80
ZM1000005919	14	21/08/2023	21/08/2038	09/01/2024	15	K304,000.00	K199,449.80	65.61	65.61	23.88	23.88
ZM1000005919	14	21/08/2023	21/08/2038	12/01/2024	14	K10,000,000.00	K6,163,701.23	61.60	61.60	25.60	25.60
ZM1000005919	14	21/08/2023	21/08/2038	16/01/2024	14	K10,000,000.00	K6,163,701.23	55.96	55.96	25.60	25.60
ZM1000003872	14	23/04/2018	23/04/2033	09/01/2024	9	K162,700.00	-K993.71	60.16	66.99	23.78	26.66
ZM1000005810	13	26/06/2023	26/06/2033	12/01/2024	9	K7,321,000.00	K4,294,875.22	53.86	59.06	24.50	26.50
ZM1000005810	13	26/06/2023	26/06/2033	16/01/2024	9	K6,700,000.00	K3,956,654.53	58.31	58.31	24.50	24.50
ZM1000004433	11	27/07/2020	27/07/2025	09/01/2024	1	K225,000.00	-K208,622.37	92.72	92.72	20.78	20.78
ZM1000006016	12	27/11/2023	27/11/2030	12/01/2024	6	K180,000.00	K111,323.39	60.33	60.33	24.05	24.05
ZM1000005109	14	27/12/2021	27/12/2036	12/01/2024	12	K89,000.00	K47,813.20	53.11	53.11	27.25	27.25
ZM1000005976	14	30/10/2023	30/10/2038	09/01/2024	15	K189,000.00	K110,519.74	58.48	58.48	25.70	25.70

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