



SECURITIES AND EXCHANGE COMMISSION
Protecting Investors in the Capital Markets

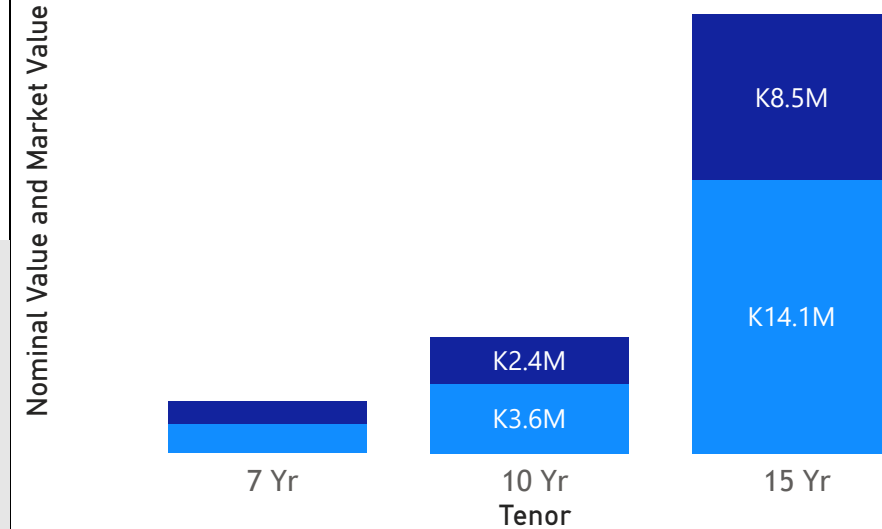
Date

Monday, 15 January 2024

GRZ Bonds Secondary Market Trade Summary Report

Consideration and Nominal Value

● Nominal Value ● Market Value



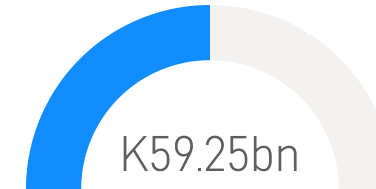
Range of Trade Prices (ZMW)*

Tenor	Min	Max
7 Yr	76.10	76.10
15 Yr	51.44	70.57
10 Yr	58.48	69.07

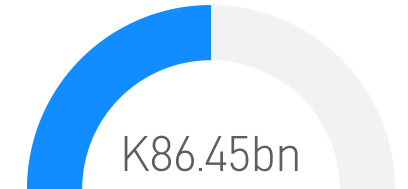
Range of Yields Rates*

Tenor	Min	Max
7 Yr	21.00	21.00
15 Yr	22.53	30.50
10 Yr	21.82	25.70

Market Value YTD



Nominal Value YTD



K19.2M

Total Nominal Value

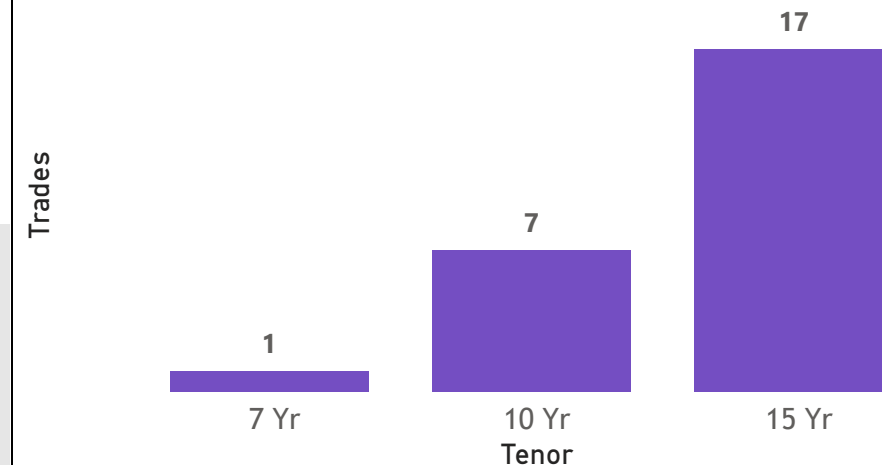
K12.1M

Total Market Value

25

Number of Trades

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
ZM1000005000	12	01/11/2021	01/11/2028	15/01/2024	4	K1,534,000.00	K1,167,275.57	76.10	76.10	21.00	21.00
ZM1000005257	14	05/03/2022	03/05/2037	15/01/2024	13	K173,300.00	K173,300.00	57.68	57.68	26.30	26.30
ZM1000005695	12	03/04/2023	04/03/2033	01/09/2024	9	K474,700.00	K294,213.25	58.48	69.07	21.82	25.70
ZM1000005703	14	04/03/2023	04/03/2038	23/06/2023	14	K176,000.00	K99,539.70	56.56	56.56	26.72	26.72
ZM1000003120	14	12/05/2016	05/12/2031	01/12/2024	7	K283,000.00	K199,710.65	70.57	70.57	22.53	22.53
ZM1000004383	14	06/01/2020	06/01/2035	01/12/2024	2	K162,000.00	K99,771.68	61.59	61.59	24.57	24.57
ZM1000005901	13	21/08/2023	21/08/2033	01/12/2024	9	K296,000.00	K199,728.57	67.48	67.48	22.80	22.80
ZM1000005901	13	21/08/2023	21/08/2033	09/01/2024	9	K2,809,000.00	K1,898,763.68	67.60	67.60	22.80	22.80
ZM1000005919	14	21/08/2023	21/08/2038	01/09/2024	14	K304,000.00	K199,449.80	65.61	65.61	23.83	23.83
ZM1000005919	14	21/08/2023	21/08/2038	09/01/2024	14	K2,572,000.00	K1,682,755.07	64.92	65.73	23.88	24.20
ZM1000005919	14	21/08/2023	21/08/2038	18/01/2024	14	K1,830,000.00	K1,123,307.52	55.63	55.63	25.75	25.75
ZM1000004748	14	22/03/2021	22/03/2036	09/01/2024		K156,000.00	K99,597.83	63.84	63.84	24.57	24.57
ZM1000003872	14	23/04/2018	23/04/2033	01/09/2024	9	K76,200.00	K51,043.60	66.99	66.99	23.78	23.78
ZM1000003872	14	23/04/2018	23/04/2033	20/06/2023	9	K194,000.00	K99,791.52	51.44	51.44	30.50	30.50
ZM1000006065	14		26/12/2038	15/01/2024	14	K2,558,000.00	K1,499,857.72	58.63	58.63	24.76	24.76
ZM1000005331	13	27/06/2022	27/06/2032	09/01/2024	8	K145,400.00	K81,746.95	56.22	56.22	26.35	26.35
ZM1000005760	14	15/05/2023	29/05/2038	23/06/2023	14	K5,453,000.00	K3,099,005.56	56.83	56.83	25.60	25.60

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