



SECURITIES AND EXCHANGE COMMISSION
Protecting Investors in the Capital Markets

Date

Wednesday, 24 January
2024

K108.5M

Total Nominal Value

K96.1M

Total Market Value

18

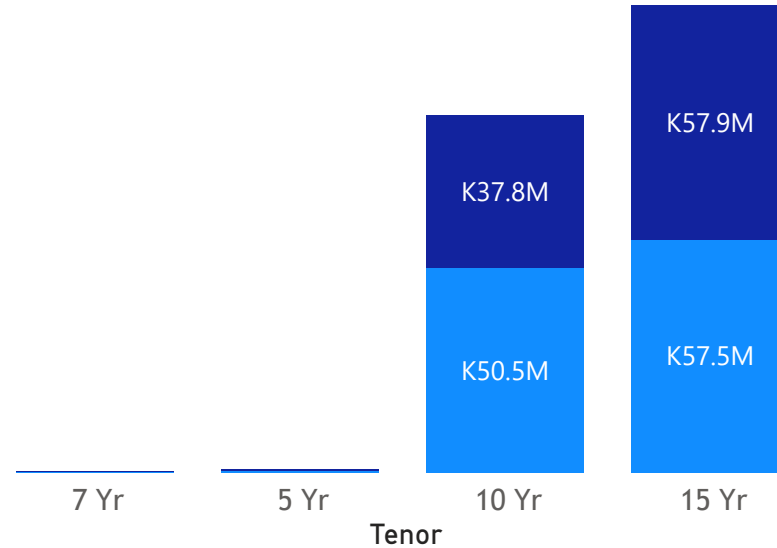
Number of Trades

GRZ Bonds Secondary Market Trade Summary Report

Consideration and Nominal Value

● Nominal Value ● Market Value

Nominal Value and Market Value



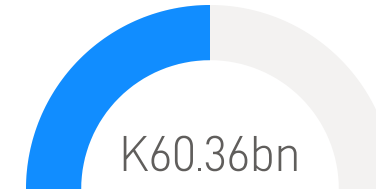
Range of Trade Prices (ZMW)*

Tenor	Min	Max
7 Yr	59.33	59.33
5 Yr	77.19	79.36
15 Yr	89.41	105.43
10 Yr	74.87	77.31

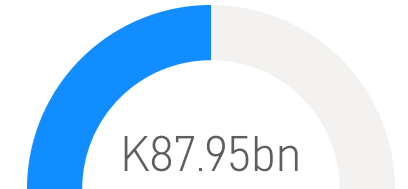
Range of Yields Rates*

Tenor	Min	Max
7 Yr	24.50	24.50
5 Yr	22.50	23.00
15 Yr	19.75	25.60
10 Yr	21.18	22.00

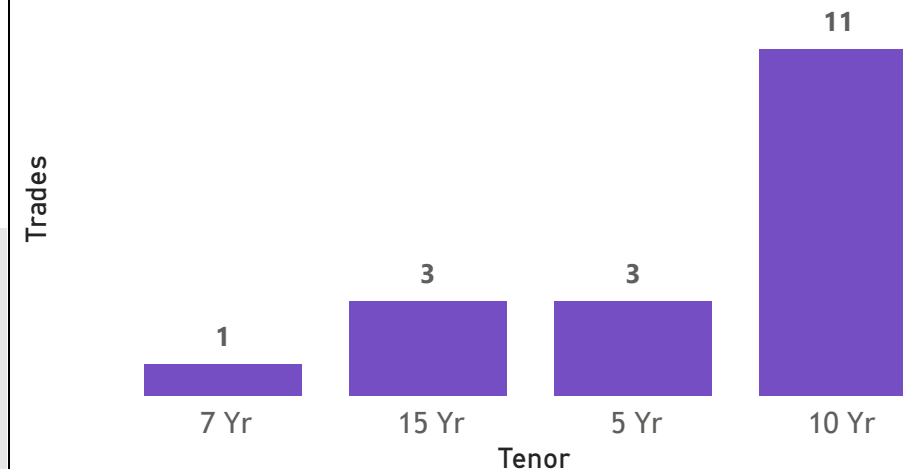
Market Value YTD



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
10 Years	25.50	25	10.0000-24.97000
15 Years	26.70	26	11.0000-26.5000
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

*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
ZM1000001751	14	20/02/2022	16/02/2027	20/02/2022	3	K25,000,000.00	K24,006,284.59	89.41	89.41	19.75	19.75
ZM1000005455	13	19/09/2022	19/09/2032	25/01/2024	8	K102,000.00	K65,163.42	59.33	59.33	24.50	24.50
ZM1000006123	26.5	22/01/2024	22/01/2039	25/01/2024	15	K22,492,209.00	K23,306,991.12	103.40	103.40	25.60	25.60
ZM1000006123	26.5	22/01/2024	22/01/2039	29/01/2024	14	K10,000,000.00	K10,593,361.92	105.43	105.43	25.09	25.09
ZM1000004672	13	25/01/2021	25/01/2031	16/01/2024	7	K49,842,000.00	K37,314,375.80	74.87	74.87	22.00	22.00
ZM1000004672	13	25/01/2021	25/01/2031	22/01/2024	8	K646,000.00	K499,447.85	77.31	77.31	21.18	21.18
ZM1000005075	11	27/12/2021	27/12/2026	24/01/2024	2	K51,832.00	K39,999.90	77.19	77.19	22.50	22.50
ZM1000004839	11		28/06/2026	24/01/2024	2	K343,000.00	K272,200.00	79.36	79.36	23.00	23.00