



SECURITIES AND EXCHANGE COMMISSION
Protecting Investors in the Capital Markets

Date

Monday, 29 January 2024

K118.4M

Total Nominal Value

K75.8M

Total Market Value

18

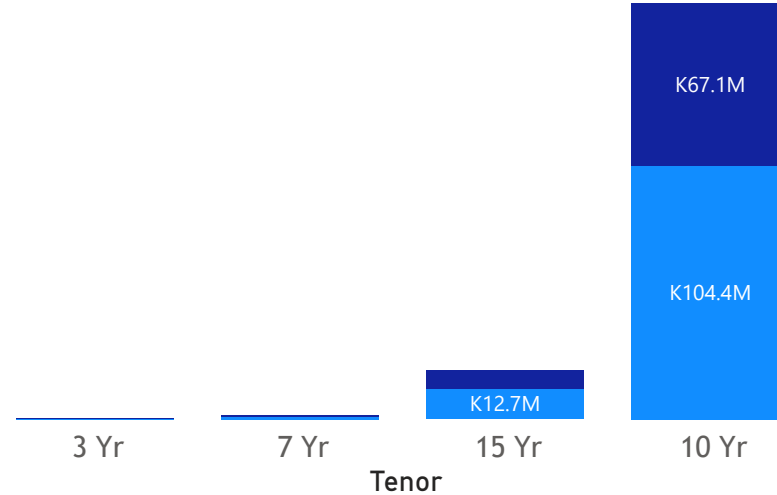
Number of Trades

GRZ Bonds Secondary Market Trade Summary Report

Consideration and Nominal Value

● Nominal Value ● Market Value

Nominal Value and Market Value



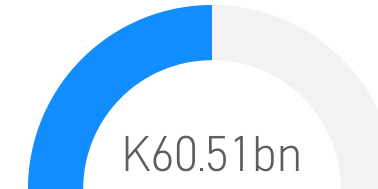
Range of Trade Prices (ZMW)*

Tenor	Min	Max
7 Yr	71.37	85.92
3 Yr	79.34	79.34
15 Yr	58.24	91.41
10 Yr	63.70	66.52

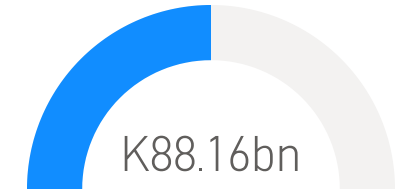
Range of Yields Rates*

Tenor	Min	Max
7 Yr	18.50	20.93
3 Yr	22.00	22.00
15 Yr	18.15	25.15
10 Yr	22.84	24.45

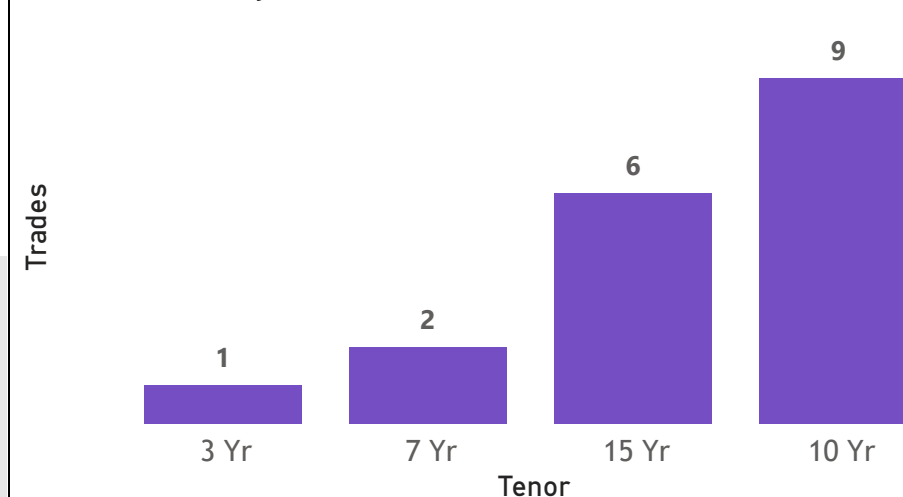
Market Value YTD



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 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	30/01/2024	11	K1,281,000.00	K799,715.49	60.13	60.13	24.52	24.52
ZM1000005455	13	19/09/2022	19/09/2032	29/01/2024	8	K1,175,278.00	K780,000.00	66.52	66.52	23.50	23.50
ZM1000005901	13	21/08/2023	21/08/2033	29/01/2024	9	K100,000,000.00	K64,233,837.68	64.05	64.33	24.35	24.45
ZM1000005919	14	21/08/2023	21/08/2038	24/01/2024	14	K742,000.00	K499,891.65	67.37	67.37	23.47	23.47
ZM1000004730	12	22/03/2021	22/03/2028	24/01/2024	4	K232,000.00	K199,324.18	85.92	85.92	18.50	18.50
ZM1000001967	14	26/11/2012	23/11/2027	24/01/2024	3	K262,000.00	K239,493.84	91.41	91.41	18.15	18.15
ZM1000005851	14	24/07/2023	24/07/2038	24/01/2024	14	K1,600,000.00	K999,534.09	62.47	62.47	23.09	23.09
ZM1000004680	14	25/01/2021	25/01/2036	22/01/2021	11	K8,800,000.00	K5,138,638.96	58.24	58.24	25.15	25.15
ZM1000005786	10	26/06/2023	26/06/2026	29/01/2024	2	K255,000.00	K202,322.87	79.34	79.34	22.00	22.00
ZM1000005810	13	26/06/2023	26/06/2033	24/01/2024	10	K2,038,000.00	K1,298,172.55	63.70	63.70	22.84	22.84
ZM1000005091	13	27/12/2021	27/12/2031	29/01/2024	7	K1,194,726.00	K780,000.00	65.41	65.41	23.00	23.00
ZM1000005968	12	30/11/2023	30/11/2030	24/01/2024	6	K840,000.00	K599,475.92	71.37	71.37	20.93	20.93

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