



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

Date

< Monday, 13 November 2023 >

**K20.0M**  
Total Nominal Value

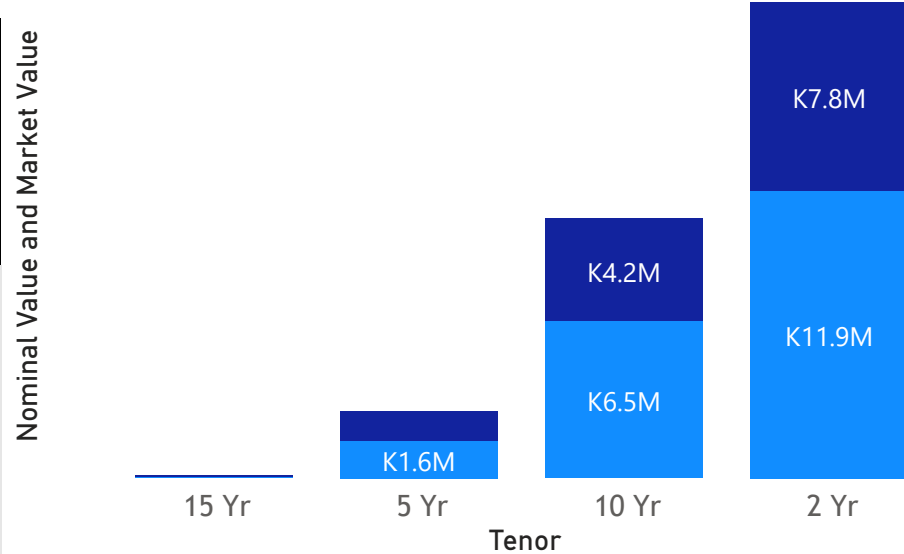
**K13.2M**  
Total Market Value

**16**  
Number of Trades

# GRZ Bonds Secondary Market Trade Summary Report

## Consideration and Nominal Value

● Nominal Value ● Market Value



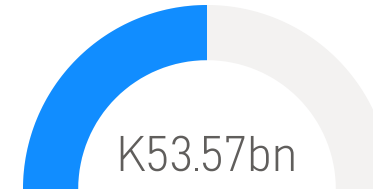
## Range of Trade Prices (ZMW)\*

Tenor	Min	Max
5 Yr	75.65	79.97
2 Yr	62.99	68.37
15 Yr	55.19	55.19
10 Yr	54.34	82.04

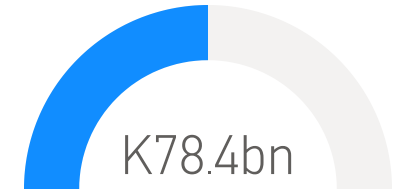
## Range of Yields Rates\*

Tenor	Min	Max
5 Yr	20.00	23.90
2 Yr	21.00	23.10
15 Yr	26.75	26.75
10 Yr	23.50	27.00

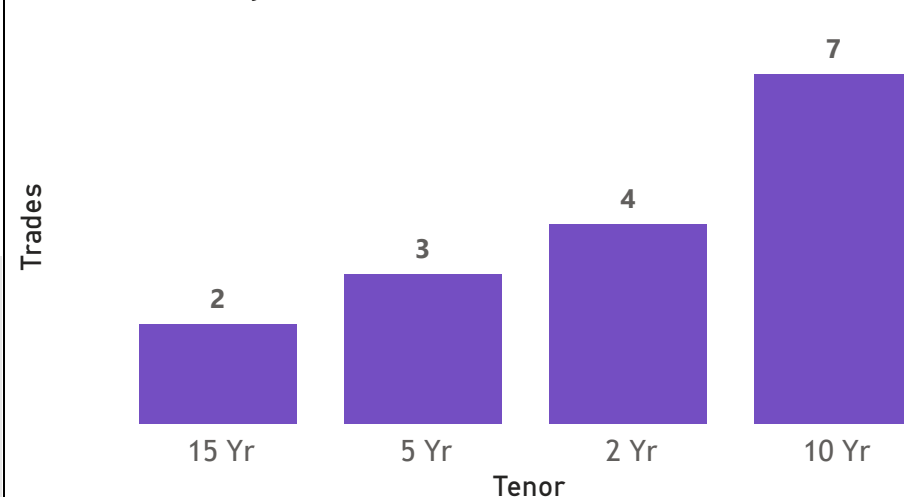
## Market Value YTD



## Nominal Value YTD



## No. of Trades by Tenor



## Primary Market November 24 2023 Auction

Tenor	CUT- OFF YIELD RATE	COUPON RATES	Range of Successful Yield Rates
2 Years	17	9	9.0000-17.0000
15 Years	26.95	14	15.0000-26.9500
10 Years	25.5	13	13.0000-25.5000
7 Years	24	12	19.0000-24.0000
5 Years	22.5	11	17.0000-22.5000
3 Years	22	10	17.0000-22.0000

\*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

# 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
ZM1000005703	14		04/03/2026	13/11/2023	2	K75,406.00	K41,616.50	55.19	55.19	26.75	26.75
ZM1000005695	13		04/03/2033	13/11/2023		K150,000.00	K81,505.91	54.34	54.34	27.00	27.00
ZM1000005968	9		21/08/2025	13/11/2023	1	K11,852,000.00	K7,778,410.18	62.99	68.37	21.00	23.10
ZM1000005901	13		21/08/2033	13/11/2023	9	K2,850,000.00	K1,671,186.24	58.62	58.62	25.50	25.50
ZM1000005885	11		24/07/2028	13/11/2023	4	K1,321,854.00	K1,000,000.80	75.65	75.65	20.00	20.00
ZM1000004672	13		25/01/2031	22/03/2021	9	K2,780,000.00	K1,892,334.19	63.01	63.01	24.00	24.00
ZM1000005091	13		27/12/2031	13/11/2023	8	K160,000.00	K100,591.68	62.87	62.87	25.50	25.50
ZM1000004839	11		28/06/2026	13/11/2023		K250,000.00	K199,919.76	79.97	79.97	23.90	23.90
ZM1000002999	13		29/08/2026	13/11/2023	2	K558,522.00	K458,268.32	82.04	82.04	23.50	23.50