



SECURITIES AND EXCHANGE COMMISSION
Protecting Investors in the Capital Markets

GRZ Bonds Secondary Market Trade Summary Report

Consideration and Nominal Value

● Nominal Value ● Market Value

Nominal Value and Market Value

Date

Tuesday, 14 November 2023

K83.0M

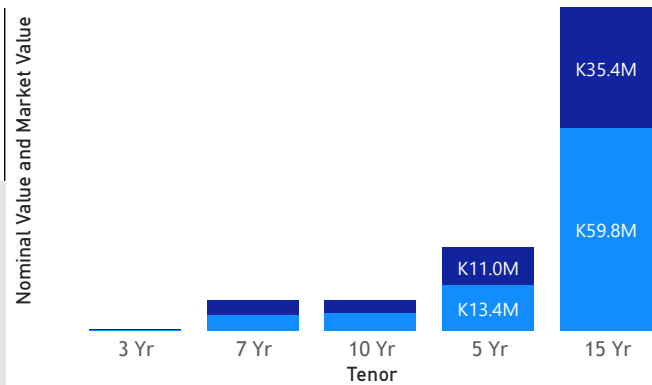
Total Nominal Value

K54.2M

Total Market Value

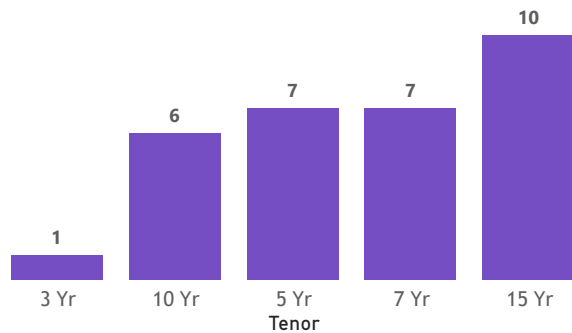
31

Number of Trades



No. of Trades by Tenor

Trades



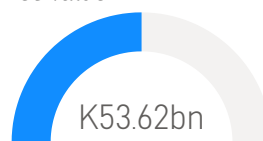
Range of Trade Prices (ZMW)*

Tenor	Min	Max
7 Yr	68.75	96.81
5 Yr	68.74	99.71
3 Yr	95.37	95.37
15 Yr	54.44	76.47
10 Yr	54.25	95.74

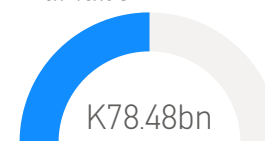
Range of Yields Rates*

Tenor	Min	Max
7 Yr	16.56	25.80
5 Yr	17.50	23.60
3 Yr	19.44	19.44
15 Yr	22.02	29.00
10 Yr	17.33	27.06

Market Value YTD



Nominal Value YTD



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



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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		01/06/2035	09/11/2023	11	K3,836,000.00	K2,499,473.40	64.32	68.74	23.12	23.60
ZM1000005000	12		01/11/2028	09/11/2023	4	K808,000.00	K599,678.19	74.22	74.22	20.68	20.68
ZM1000005695	13		04/03/2033	09/11/2023	9	K185,000.00	K100,370.26	54.25	54.25	27.06	27.06
ZM1000005695	13		04/03/2033	14/11/2023		K70,000.00	K40,761.34	58.23	58.23	25.20	25.20
ZM1000003112	13		05/12/2026	13/11/2023	3	K783,000.00	K749,613.24	95.74	95.74	17.33	17.33
ZM1000003120	14		05/12/2031	13/11/2023	8	K2,615,000.00	K1,999,605.32	76.47	76.47	22.02	22.02
ZM1000004094	11		17/06/2024	11/07/2023	0	K2,828,000.00	K2,819,705.48	99.71	99.71	19.55	19.55
ZM1000005901	13		21/08/2033	09/11/2023	9	K1,277,000.00	K799,706.87	62.62	62.62	24.13	24.13
ZM1000005919	14		21/08/2038	08/11/2023	14	K315,000.00	K199,711.00	63.40	63.40	23.81	23.81
ZM1000005919	14		21/08/2038	09/11/2023	14	K27,021,000.00	K15,725,000.64	57.70	64.32	23.12	26.25
ZM1000005919	14		21/08/2038	21/10/2023	14	K25,000,000.00	K14,425,093.49	54.44	54.44	26.25	26.25
ZM1000003062	14		21/11/2031	08/11/2023	8	K61,000.00	K41,045.98	67.29	67.29	25.90	25.90
ZM1000005208	12		23/03/2029	14/11/2023	5	K380,000.00	K261,530.78	68.75	68.75	22.95	22.95
ZM1000003203	12		24/04/2024	11/10/2023	0	K549,500.00	K531,993.50	96.81	96.81	20.90	20.90
ZM1000005885	11		24/07/2028	09/11/2023	4	K4,765,000.00	K3,299,779.24	68.74	74.77	20.35	23.60
ZM1000004656	11		25/01/2026	13/11/2023		K644,000.00	K561,613.11	87.21	87.21	20.42	20.42
ZM1000004672	13		25/01/2031	11/08/2023	7	K2,780,000.00	K1,892,334.19	68.07	68.07	23.50	23.50
ZM1000004136	12		26/08/2026	09/04/2024	2	K2,094,000.00	K1,862,226.95	86.57	92.68	16.56	19.64
ZM1000003161	12		27/02/2024	30/05/2023		K890,000.00	K876,321.18	94.18	94.18	25.80	25.80
ZM1000004334	11		27/04/2025	13/11/2023		K2,419,000.00	K2,167,219.08	89.59	89.59	20.00	20.00
ZM1000004334	11		27/04/2025	14/11/2023	1	K18,000.00	K16,648.42	91.95	91.95	17.50	17.50
ZM1000005349	14		27/06/2037	14/11/2023	13	K914,000.00	K501,674.66	54.88	54.88	29.00	29.00
ZM1000005075	11		27/12/2026	11/10/2023	3	K2,677,000.00	K2,131,243.50	79.61	79.61	22.24	22.24

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