



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

Date

< Wednesday, 22 November 2023 >

**K203.9M**

Total Nominal Value

**K133.8M**

Total Market Value

**28**

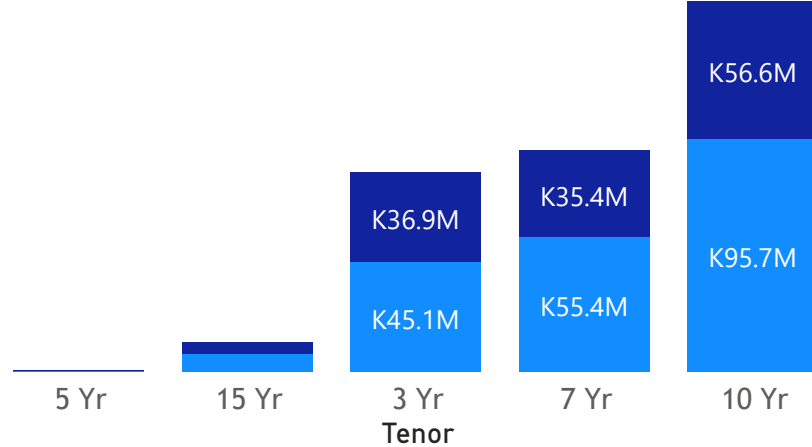
Number of Trades

# GRZ Bonds Secondary Market Trade Summary Report

## Consideration and Nominal Value

● Nominal Value ● Market Value

Nominal Value and Market Value



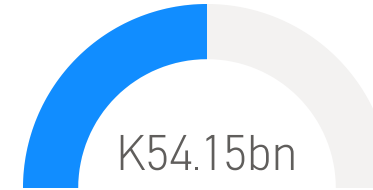
## Range of Trade Prices (ZMW)\*

Tenor	Min	Max
7 Yr	57.42	90.16
5 Yr	75.05	75.05
3 Yr	79.19	87.41
15 Yr	50.97	74.50
10 Yr	55.35	97.21

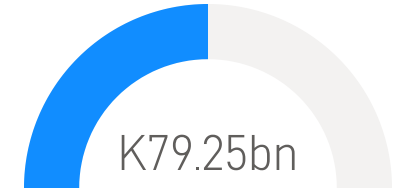
## Range of Yields Rates\*

Tenor	Min	Max
7 Yr	20.15	25.38
5 Yr	20.35	20.35
3 Yr	20.25	23.00
15 Yr	20.68	28.20
10 Yr	20.53	26.00

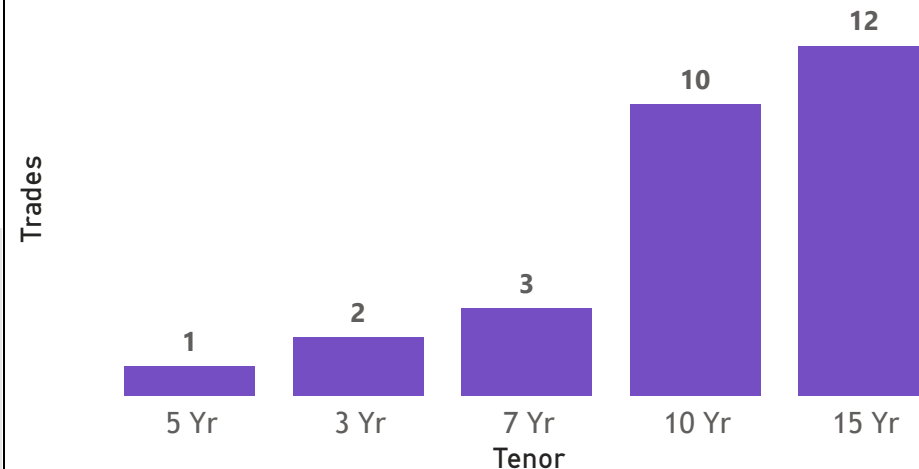
## Market Value YTD



## 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

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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
ZM1000005935		02/10/2023	02/10/2030	22/11/2023	6	K6,000.00	K3,545.91	57.42	57.42	25.38	25.38
ZM1000005943		02/10/2023	02/10/2038	22/11/2023	14	K469,000.00	K248,242.17	50.97	50.97	27.97	27.97
ZM1000005737	14	02/05/2023	05/02/2038	23/11/2023	14	K463,000.00	K238,518.99	51.52	51.52	28.20	28.20
ZM1000003252	14	05/07/2017	05/07/2032	22/11/2023	9	K276,866.00	K200,000.18	72.20	72.20	23.00	23.00
ZM1000004383	14	06/01/2020	06/01/2035	17/11/2023	12	K824,000.00	K569,222.26	69.08	69.08	23.60	23.60
ZM1000003252	14	05/07/2017	07/05/2032	17/11/2023	9	K680,000.00	K499,410.11	73.44	73.44	22.53	22.53
ZM1000005000	12	01/11/2021	11/01/2028	21/11/2023	5	K201,000.00	K149,741.45	74.50	74.50	20.68	20.68
ZM1000003997	13	17/12/2018	17/12/2028	22/11/2023	5	K1,884,946.00	K1,497,278.91	76.55	80.12	21.50	23.00
ZM1000003344	12	01/05/2016	18/12/2024	16/11/2023	9	K99,200.00	K96,427.83	97.21	97.21	20.53	20.53
ZM1000005877		21/08/2023	21/08/2026	27/11/2023	2	K45,000,000.00	K36,844,529.18	79.19	79.19	20.25	20.25
ZM1000005885	11	21/08/2023	21/08/2028	16/11/2023	5	K199,000.00	K149,340.55	75.05	75.05	20.35	20.35
ZM1000005901	13	21/08/2023	21/08/2033	17/11/2023	10	K3,094,000.00	K1,999,625.24	64.63	64.63	23.12	23.12
ZM1000005901	13	21/08/2023	21/08/2033	21/08/2023	9	K90,000,000.00	K52,621,045.89	58.47	58.47	25.70	25.70
ZM1000005901	13	21/08/2023	21/08/2033	21/11/2023	10	K154,000.00	K99,469.24	64.59	64.59	23.12	23.12
ZM1000005919	14	21/08/2023	21/08/2038	16/11/2023	15	K1,509,000.00	K949,133.35	62.90	62.90	24.13	24.13
ZM1000005406	14	22/08/2022	22/08/2037	16/11/2023	14	K188,000.00	K119,639.27	63.64	63.64	23.97	23.97
ZM1000005406	14	22/08/2022	22/08/2037	17/11/2023	1	K520,000.00	K302,686.11	58.21	58.21	26.30	26.30
ZM1000005182	10	23/03/2022	23/03/2025	21/11/2023	2	K5,430,000.00	K4,895,755.24	90.16	90.16	20.15	20.15
ZM1000004672	13	25/01/2021	25/01/2031	16/11/2023	5	K135,000.00	K99,364.94	73.60	73.60	21.55	21.55
ZM1000005307	10	27/06/2022	27/06/2025	22/11/2023	1	K100,000.00	K87,409.79	87.41	87.41	23.00	23.00
ZM1000005570	13	27/12/2022	27/12/2032	24/11/2023	9	K168,000.00	K101,956.85	55.35	55.35	26.00	26.00
ZM1000005968		30/10/2023	29/10/2030	30/10/2023	6	K50,000,000.00	K30,540,882.19	61.08	61.08	24.00	24.00
ZM1000005976		30/10/2023	30/10/2038	17/11/2023	15	K2,492,000.00	K1,499,493.51	60.17	60.17	24.16	24.16

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