



SECURITIES AND EXCHANGE COMMISSION
Protecting Investors in the Capital Markets

Date

Monday, 27 November 2023

K404.1M

Total Nominal Value

K255.7M

Total Market Value

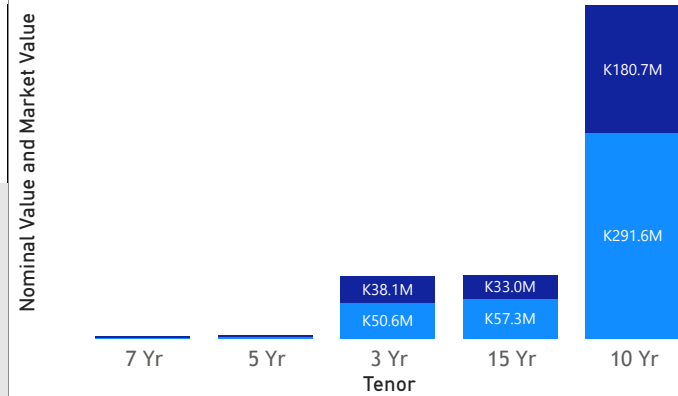
44

Number of Trades

GRZ Bonds Secondary Market Trade Summary Report

Consideration and Nominal Value

● Nominal Value ● Market Value



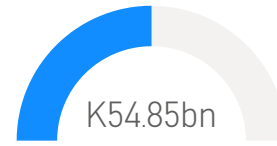
Range of Trade Prices (ZMW)*

Tenor	Min	Max
7 Yr	67.41	97.23
5 Yr	75.17	97.07
3 Yr	74.89	99.58
15 Yr	53.06	76.69
10 Yr	55.27	82.84

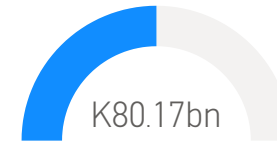
Range of Yields Rates*

Tenor	Min	Max
7 Yr	21.97	23.50
5 Yr	14.70	20.35
3 Yr	21.85	33.90
15 Yr	20.67	26.93
10 Yr	20.25	25.95

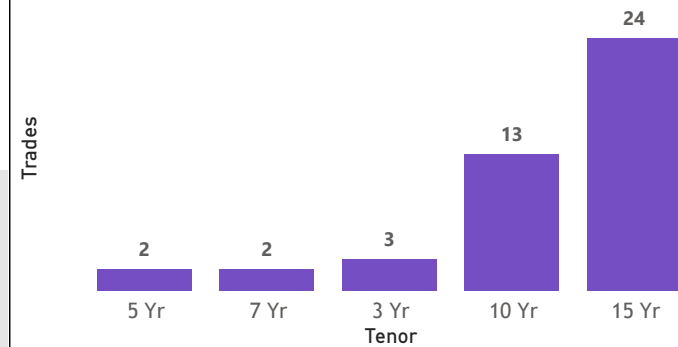
Market Value YTD



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

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	24/11/2023	3	K3,674,000.00	K2,523,892.44	68.34	69.16	23.60	23.90
ZM1000005695	13	04/03/2023	04/03/2033	20/11/2023	1	K803,000.00	K467,691.73	58.24	58.24	25.36	25.36
ZM1000003252	14	05/07/2017	05/07/2032	16/11/2023	14	K136,000.00	K99,823.60	73.40	73.40	22.53	22.53
ZM1000003252	14	05/07/2017	05/07/2032	20/11/2023	14	K3,402,000.00	K2,499,980.77	73.49	73.49	22.53	22.53
ZM1000003252	14	05/07/2017	05/07/2032	21/11/2023	14	K408,000.00	K299,997.00	73.53	73.53	22.53	22.53
ZM1000003252	14	05/07/2017	05/07/2032	25/10/2023	14	K250,000.00	K180,614.49	72.21	72.34	20.67	22.62
ZM1000003252	14	05/07/2017	05/07/2032	27/10/2023	14	K1,314,000.00	K949,962.65	72.30	72.30	22.62	22.62
ZM1000003120	14	05/12/2016	05/12/2031	22/11/2023	8	K260,000.00	K199,383.41	76.69	76.69	22.16	22.16
ZM1000003120	14	05/12/2016	05/12/2031	24/11/2023	8	K391,000.00	K299,324.42	76.55	76.55	22.16	22.16
ZM1000005901	13	21/08/2023	21/08/2033	21/08/2023	9	K1,964,000.00	K1,151,984.20	55.27	55.27	25.65	25.65
ZM1000005901	13	21/08/2023	21/08/2033	22/11/2023	10	K3,855,000.00	K2,498,930.93	64.82	64.82	23.12	23.12
ZM1000005901	13	21/08/2023	21/08/2033	24/11/2023	10	K3,092,000.00	K1,999,529.78	64.67	64.67	23.12	23.12
ZM1000005919	14	21/08/2023	21/08/2038	20/11/2023	15	K1,587,000.00	K999,439.90	62.98	62.98	24.13	24.13
ZM1000005919	14	21/08/2023	21/08/2038	21/11/2023	15	K793,000.00	K499,717.17	63.02	63.02	24.13	24.13
ZM1000005919	14	21/08/2023	21/08/2038	22/11/2023	15	K1,679,000.00	K1,060,021.61	63.13	63.13	24.13	24.13
ZM1000005406	14	22/08/2022	22/08/2037	21/11/2023	14	K1,097,000.00	K698,973.56	63.72	63.72	23.97	23.97
ZM1000003203	12	24/04/2017	24/04/2024	23/11/2023	1	K295,000.00	K286,828.74	97.23	97.23	21.97	21.97
ZM1000005885	11	21/08/2023	24/07/2028	20/11/2023	5	K399,000.00	K299,909.20	75.17	75.17	20.35	20.35
ZM1000004649	10	25/01/2021	25/01/2024	20/11/2023	1	K305,000.00	K303,077.48	99.37	99.37	33.60	33.60
ZM1000004649	10	25/01/2021	25/01/2024	22/11/2023	1	K331,000.00	K329,623.57	99.58	99.58	33.90	33.90
ZM1000004656	11	25/01/2021	25/01/2026	22/11/2023	3	K2,060,000.00	K1,999,609.52	97.07	97.07	14.70	14.70
ZM1000004672	13	25/01/2021	25/01/2031	21/11/2023	5	K65,000,000.00	K43,834,833.56	67.44	67.44	24.00	24.00
ZM1000004680	14	25/01/2021	25/01/2036	23/11/2023	9	K24,000.00	K15,668.37	65.28	65.28	24.09	24.09

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