



SECURITIES AND EXCHANGE COMMISSION
Protecting Investors in the Capital Markets

Date

< Tuesday, 5 December 2023 >

K370.9M

Total Nominal Value

K256.6M

Total Market Value

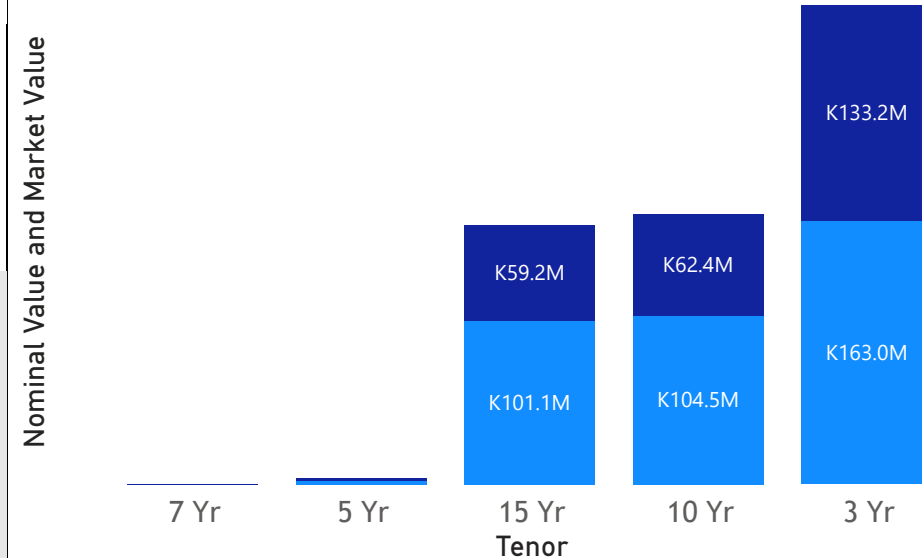
31

Number of Trades

GRZ Bonds Secondary Market Trade Summary Report

Consideration and Nominal Value

● Nominal Value ● Market Value



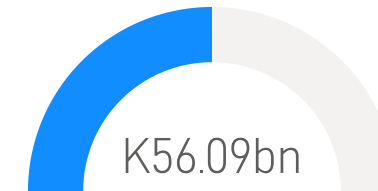
Range of Trade Prices (ZMW)*

Tenor	Min	Max
7 Yr	77.28	77.28
5 Yr	75.59	88.13
3 Yr	78.80	78.80
15 Yr	56.21	85.32
10 Yr	56.44	97.04

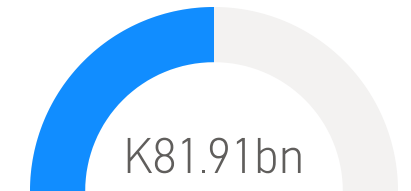
Range of Yields Rates*

Tenor	Min	Max
7 Yr	21.15	21.15
5 Yr	20.34	20.49
3 Yr	20.55	20.55
15 Yr	21.45	28.57
10 Yr	20.66	26.14

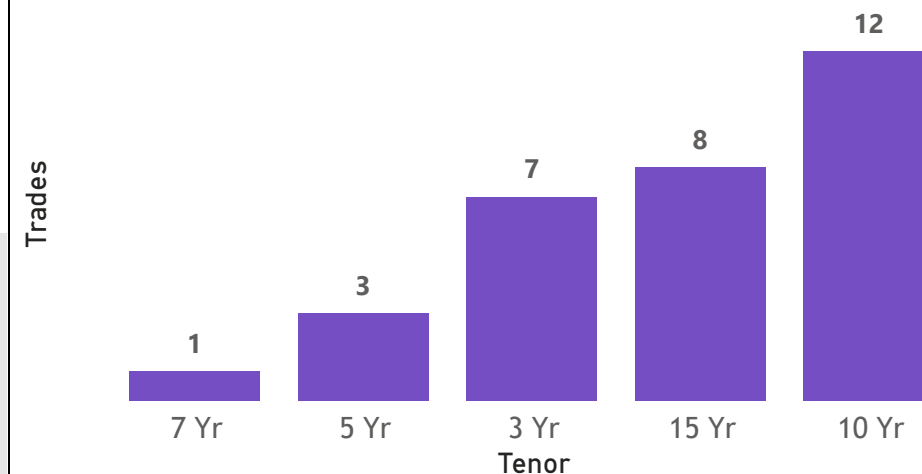
Market Value YTD



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
ZM1000005877	10	02/10/2023	02/10/2026	22/08/2023	2	K163,000,000.00	K133,179,491.61	78.80	78.80	20.55	20.55
ZM1000001637	14	21/11/2011	17/11/2026	29/11/2023	2	K480,000.00	K409,537.10	85.32	85.32	23.87	23.87
ZM1000003351	13	18/12/2017	18/12/2027	29/11/2023	4	K58,000.00	K49,688.18	85.67	85.67	20.66	20.66
ZM1000005455	13	19/09/2022	19/09/2032	11/07/2023	9	K450,000.00	K257,378.20	57.20	57.20	26.14	26.14
ZM1000005901	13	21/08/2023	21/08/2033	06/12/2023	9	K100,000,000.00	K58,872,491.78	58.87	58.87	25.80	25.80
ZM1000005919	14	21/08/2023	21/08/2038	06/12/2023	14	K49,014,163.00	K28,329,755.83	57.80	57.80	26.65	26.65
ZM1000005919	14	21/08/2023	21/08/2038	29/11/2023	15	K664,000.00	K409,445.27	60.59	63.41	21.45	25.30
ZM1000003062	14	21/11/2016	21/11/2031	29/11/2023	8	K706,000.00	K456,442.63	64.65	64.65	23.87	23.87
ZM1000004730	12	22/03/2021	22/03/2028	29/11/2023	5	K64,000.00	K49,462.08	77.28	77.28	21.15	21.15
ZM1000003872	14	23/04/2018	23/04/2033	30/11/2023	10	K94,000.00	K59,562.08	63.36	63.36	24.60	24.60
ZM1000002197	13	27/05/2014	24/05/2024	30/11/2023	1	K1,988,000.00	K1,929,065.36	97.04	97.04	20.78	20.78
ZM1000005885	11	21/08/2023	24/07/2028	29/11/2023	5	K66,000.00	K49,888.86	75.59	75.59	20.34	20.34
ZM1000005885	11	21/08/2023	24/07/2028	30/11/2023	5	K1,719,000.00	K1,299,657.18	75.61	75.61	20.35	20.35
ZM1000005851	14	24/07/2023	24/07/2038	06/12/2023	14	K50,000,000.00	K29,459,547.26	58.92	58.92	26.65	26.65
ZM1000004656	11	25/01/2021	25/01/2026	30/11/2023	3	K409,000.00	K360,454.24	88.13	88.13	20.49	20.49
ZM1000004672	13	25/01/2021	25/01/2031	30/11/2023	8	K492,000.00	K349,308.61	71.00	71.00	22.75	22.75
ZM1000005810	13	26/06/2023	26/06/2033	05/12/2023	10	K295,138.00	K199,964.54	67.75	67.75	23.00	23.00
ZM1000005810	13	26/06/2023	26/06/2033	06/12/2023	9	K1,249,000.00	K777,424.81	56.44	56.44	25.25	25.25
ZM1000005828	14	26/06/2023	26/06/2038	30/11/2023	15	K180,000.00	K101,172.96	56.21	56.21	28.57	28.57

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