



SECURITIES AND EXCHANGE COMMISSION
Protecting Investors in the Capital Markets

Date

< Monday, 12 February 2024

K672.6M

Total Nominal Value

K460.6M

Total Market Value

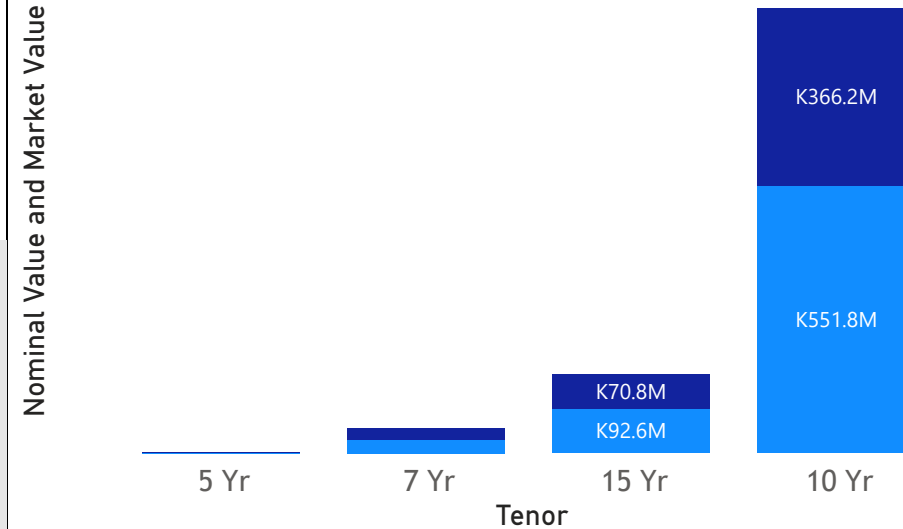
27

Number of Trades

GRZ Bonds Secondary Market Trade Summary Report

Consideration and Nominal Value

● Nominal Value ● Market Value



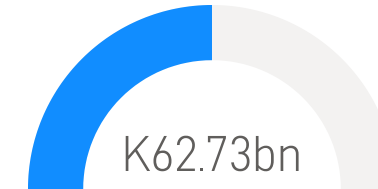
Range of Trade Prices (ZMW)*

Tenor	Min	Max
7 Yr	75.43	90.04
5 Yr	92.55	92.55
15 Yr	55.66	87.56
10 Yr	57.07	82.71

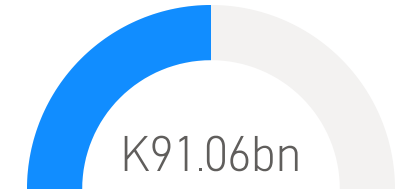
Range of Yields Rates*

Tenor	Min	Max
7 Yr	18.59	23.46
5 Yr	15.57	15.57
15 Yr	20.75	27.46
10 Yr	19.24	25.00

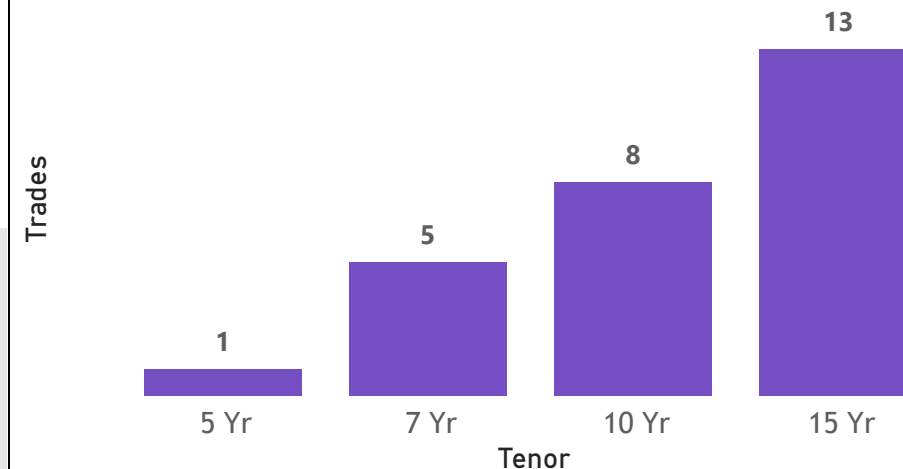
Market Value YTD



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
ZM1000003120	14	05/12/2016	12/05/2031	01/12/2022	8	K50,000,000.00	K33,963,725.34	67.93	67.93	23.95	23.95
ZM1000001751	14	20/02/2012	16/02/2027	16/12/2022	3	K30,000,000.00	K28,488,438.08	87.56	87.56	20.75	20.75
ZM1000003997	13	17/12/2018	17/12/2028	02/09/2024	5	K181,000.00	K149,713.40	82.71	82.71	19.24	19.24
ZM1000005455	13	19/09/2022	19/09/2032	02/06/2024	8	K417,000.00	K299,492.12	71.82	71.82	21.67	21.67
ZM1000005455	13	19/09/2022	19/09/2032	07/02/2024	14	K973,000.00	K699,997.61	71.94	71.94	21.67	21.67
ZM1000005901	13	21/08/2023	21/08/2033	21/08/2023	9	K100,000,000.00	K63,299,176.71	57.07	57.07	25.00	25.00
ZM1000005919	14	21/08/2023	21/08/2038	02/06/2024	14	K2,911,000.00	K1,989,093.88	68.33	68.33	23.28	23.28
ZM1000005919	14	21/08/2023	21/08/2038	07/02/2024	4	K4,382,000.00	K2,999,655.54	68.45	68.45	23.28	23.28
ZM1000004730	12	22/03/2021	22/03/2028	07/02/2024	4	K1,092,000.00	-K823,646.13	75.43	75.43	23.46	23.46
ZM1000005851	14	24/07/2023	24/07/2038	07/02/2024	14	K79,000.00	K49,402.87	62.54	62.54	23.26	23.26
ZM1000004672	13	25/01/2021	25/01/2031	02/05/2024	7	K50,000,000.00	K32,463,915.07	64.93	64.93	23.65	23.65
ZM1000004672	13	25/01/2021	25/01/2031	02/07/2024	7	K400,000,000.00	K269,201,183.56	67.30	67.30	22.76	22.76
ZM1000004680	14	25/01/2021	25/01/2036	02/09/2024	8	K1,541,000.00	K999,095.68	64.83	64.83	22.81	22.81
ZM1000004680	14	25/01/2021	25/01/2036	07/02/2024	12	K3,386,000.00	K2,199,187.05	64.95	64.95	22.81	22.81
ZM1000004136	12	26/08/2019	26/08/2026	09/04/2024	2	K25,000,000.00	K22,510,633.56	90.04	90.04	22.00	22.00
ZM1000005331	13	27/06/2022	27/06/2032	02/06/2024	8	K196,400.00	K132,585.17	67.51	67.51	22.07	22.07
ZM1000004839	11	28/06/2021	28/06/2026	07/02/2024	2	K540,000.00	K499,782.97	92.55	92.55	15.57	15.57
ZM1000005034	12	29/11/2021	29/11/2028	02/09/2024	4	K366,000.00	K299,875.60	81.93	81.93	18.59	18.59
ZM1000005034	12	29/11/2021	29/11/2028	07/02/2024	4	K1,218,000.00	K999,404.98	82.05	82.05	18.59	18.59
ZM1000004805	14	31/05/2021	31/05/2036	02/09/2024	8	K271,000.00	K150,834.23	55.66	55.66	27.46	27.46

Disclaimer: This content is prepared from information received by the Commission through third-party reports. 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 information.