



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

Date

Thursday, 21 December 2023

**K236.1M**

Total Nominal Value

**K171.6M**

Total Market Value

**17**

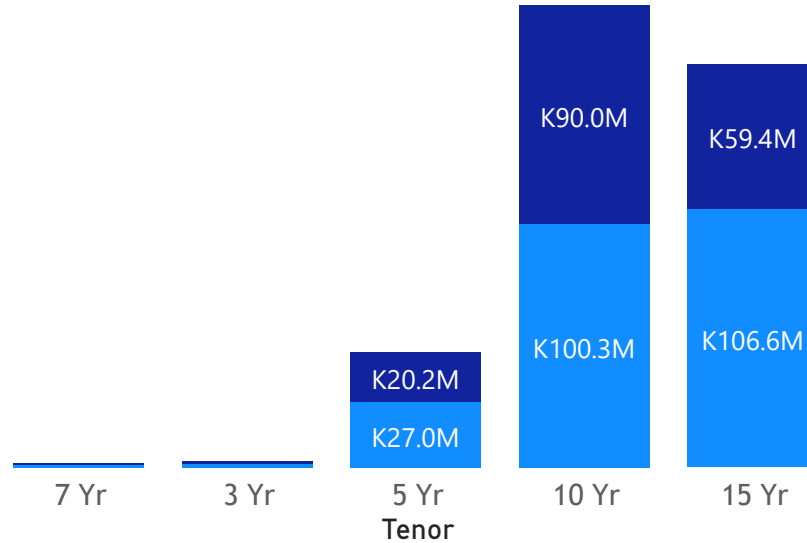
Number of Trades

# GRZ Bonds Secondary Market Trade Summary Report

## Consideration and Nominal Value

● Nominal Value ● Market Value

Nominal Value and Market Value



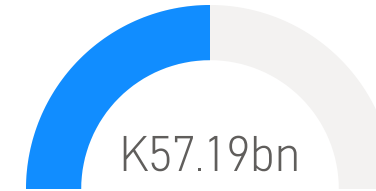
## Range of Trade Prices (ZMW)\*

Tenor	Min	Max
7 Yr	75.35	99.99
5 Yr	73.79	90.24
3 Yr	81.18	81.18
15 Yr	55.24	63.56
10 Yr	67.16	89.78

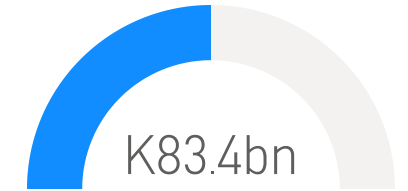
## Range of Yields Rates\*

Tenor	Min	Max
7 Yr	15.63	23.58
5 Yr	22.00	22.50
3 Yr	11.00	20.72
15 Yr	21.50	26.20
10 Yr	20.20	23.45

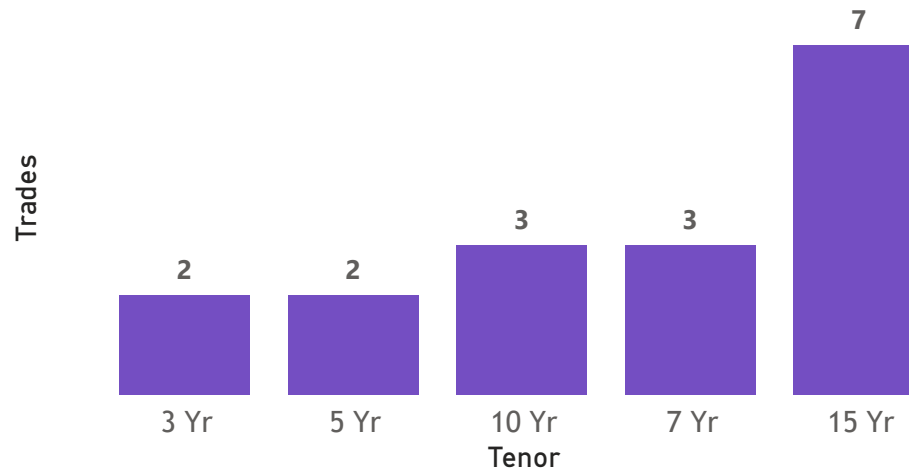
## Market Value YTD



## 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
ZM1000005919	14	21/08/2023	21/08/2038	21/12/2023	15	K700,000.00	K416,281.84	59.44	59.44	26.20	26.20
ZM1000005828	14	26/06/2023	26/06/2038	09/11/2023	15	K133,000.00	K79,626.30	59.87	59.87	25.19	25.19
ZM1000005919	14	21/08/2023	21/08/2038	18/12/2023	15	K5,506,000.00	K3,499,759.62	63.56	63.56	24.34	24.34
ZM1000004383	14	06/01/2020	06/01/2035	20/12/2023	3	K277,000.00	K169,986.22	61.37	61.37	24.30	24.30
ZM1000005182	10	23/03/2022	23/03/2025	08/10/2023	2	K237,000.00	K204,614.70	86.34	86.34	23.58	23.58
ZM1000005810	13	26/06/2023	26/06/2033	18/12/2023	10	K297,000.00	K199,469.74	67.16	67.16	23.45	23.45
ZM1000004839	11	28/06/2021	28/06/2026	26/05/2023	3	K25,000,000.00	K18,447,806.51	73.79	73.79	22.50	22.50
ZM1000004433	11	27/07/2020	27/07/2025	21/12/2023	1	K1,970,000.00	K1,777,703.85	90.24	90.24	22.00	22.00
ZM1000003120	14	12/05/2016	05/12/2031	31/10/2023	8	K100,000,000.00	K55,241,312.32	55.24	55.24	21.50	21.50
ZM1000005000	12	01/11/2021	01/11/2028	18/12/2023	5	K265,000.00	K199,671.76	75.35	75.35	20.83	20.83
ZM1000004946	10	20/09/2021	20/09/2024	05/09/2023	1	K1,378,000.00	K1,118,677.80	81.18	81.18	20.72	20.72
ZM1000002999	13	29/08/2016	29/08/2026	21/12/2023	3	K100,000,000.00	K89,816,556.16	89.78	89.78	20.20	20.20
ZM1000003831	12	26/02/2018	26/02/2025	18/12/2023	2	K340,000.00	K339,980.88	99.99	99.99	15.63	15.63
ZM1000004649	10	03/05/2023	25/01/2024	21/12/2023	1	K45,000.00	K46,785.65		103.97	11.00	11.00