



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

Date

Thursday, 15 February 2024

**K61.9M**

Total Nominal Value

**K47.7M**

Total Market Value

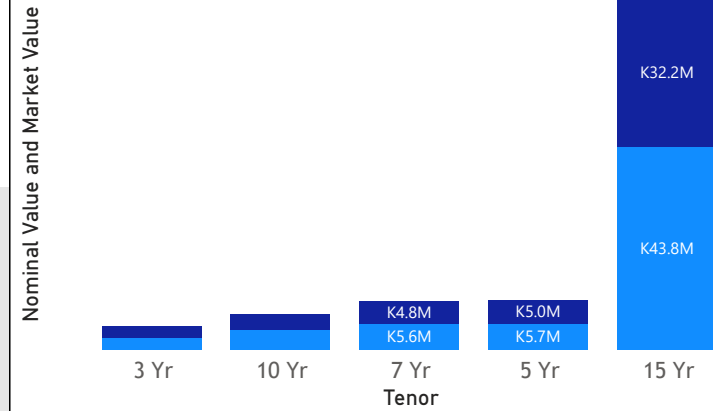
**27**

Number of Trades

# GRZ Bonds Secondary Market Trade Summary Report

## Consideration and Nominal Value

● Nominal Value ● Market Value



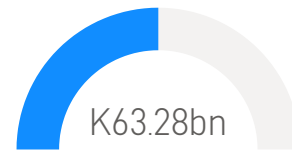
## Range of Trade Prices (ZMW)\*

Tenor	Min	Max
7 Yr	82.17	89.04
5 Yr	70.75	100.67
3 Yr	79.34	93.00
15 Yr	52.52	108.17
10 Yr	66.02	83.65

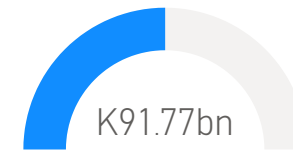
## Range of Yields Rates\*

Tenor	Min	Max
7 Yr	18.20	22.33
5 Yr	21.60	30.00
3 Yr	21.01	22.00
15 Yr	22.81	31.00
10 Yr	22.22	25.30

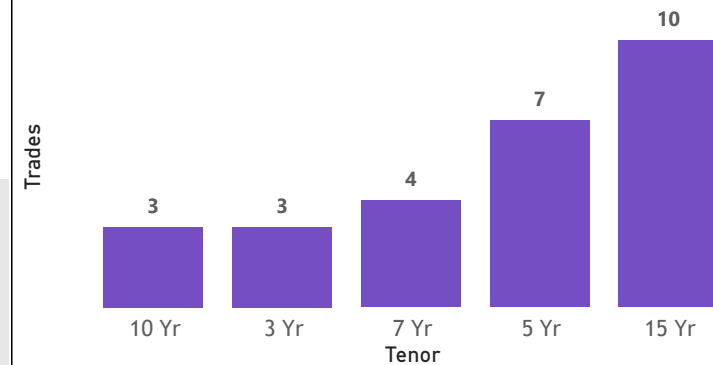
## Market Value YTD



## Nominal Value YTD



## No. of Trades by Tenor



## Primary Market February 16 2024 Auction

Tenor	Cut- Off Yield Rate	Coupon Rates	Range of Successful Yield Rates
2 Years	17.00	17	15.0000-17.0000
3 Years	20.00	20	18.0000-20.0000
5 Years	22.00	22	14.0000-22.0000
7 Years	23.00	23	21.0000-23.0000
10 Years	24.97	25	17.0000-24.9700
15 Years	26.50	26	10.0000-26.5000

\*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
ZM1000004094	11	17/06/2019	17/06/2024	12/02/2024	8	K790,000.00	K771,100.98	97.61	97.61	24.04	24.04
ZM1000003351	13	18/12/2017	18/12/2027	12/02/2024	3	K2,562,000.00	K1,967,499.94	76.80	76.80	23.29	23.29
ZM1000005463	14	19/09/2022	19/09/2037	22/01/2024	13	K100,000.00	K52,521.42	52.52	52.52	30.00	30.00
ZM1000005919	14	21/08/2023	21/08/2038	12/02/2024	14	K145,000.00	K99,438.25	68.58	68.58	23.28	23.28
ZM1000006123	26.5	22/01/2024	22/01/1939	15/02/2024	15	K12,600,000.00	K13,628,206.43	108.17	108.17	24.85	24.85
ZM1000006099	22	22/01/2024	22/01/2029	22/01/2024	21	K1,371,009.00	K1,400,000.02	100.67	100.67	21.75	21.75
ZM1000005182	10	23/03/2022	23/03/2025	12/02/2024	1	K1,215,000.00	K1,128,730.17	92.90	92.90	21.80	21.80
ZM1000005851	14	24/07/2023	24/07/2038	12/02/2024	14	K128,000.00	K79,846.32	62.38	62.38	23.36	23.36
ZM1000004656	11	25/01/2021	25/01/2026	12/02/2024	2	K1,658,000.00	K1,400,314.92	84.46	84.46	21.60	21.60
ZM1000004680	14	25/01/2021	25/01/2036	12/02/2024	12	K15,643,000.00	K9,275,314.20	54.31	65.06	22.81	27.31
ZM1000004680	14	25/01/2021	25/01/2036	22/01/2021	11	K15,000,000.00	K8,909,651.92	58.59	58.59	25.00	25.00
ZM1000005372	14	25/07/2022	25/07/2037	22/01/2024	13	K100,000.00	K53,209.17	53.21	53.21	31.00	31.00
ZM1000005786	10	26/06/2023	26/06/2026	29/01/2024	2	K255,000.00	K202,322.87	79.34	79.34	22.00	22.00
ZM1000005810	13	26/06/2023	26/06/2033	12/02/2024	10	K151,000.00	K99,685.73	66.02	66.02	22.22	22.22
ZM1000004136	12	26/08/2019	26/08/2026	12/02/2024	2	K5,210,000.00	K4,506,320.27	86.49	86.49	22.33	22.33
ZM1000004342	12	27/04/2020	27/04/2027	15/02/2024	3	K269,000.00	K239,514.15	89.04	89.04	18.20	18.20
ZM1000005067	10	27/12/2021	27/12/2024	12/02/2024	1	K1,163,000.00	K1,081,544.22	93.00	93.00	21.01	21.01
ZM1000005075	11	27/12/2021	27/12/2026	12/02/2024	2	K1,835,000.00	K1,417,787.96	77.26	77.26	22.98	22.98
ZM1000004839	11	28/06/2021	28/06/2026	15/02/2024	2	K30,000.00	K21,224.07	70.75	70.75	30.00	30.00
ZM1000002999	13	29/08/2016	29/08/2026	29/08/2016	2	K1,500,000.00	K1,254,707.51	83.65	83.65	25.30	25.30
ZM1000005034	12	29/11/2021	29/11/2028	12/02/2024	4	K121,000.00	K99,429.31	82.17	82.17	18.59	18.59
ZM1000005281	14	30/05/2022	30/05/2037	22/01/2024	13	K100,000.00	K55,017.88	55.02	55.02	27.20	27.20