



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

Date

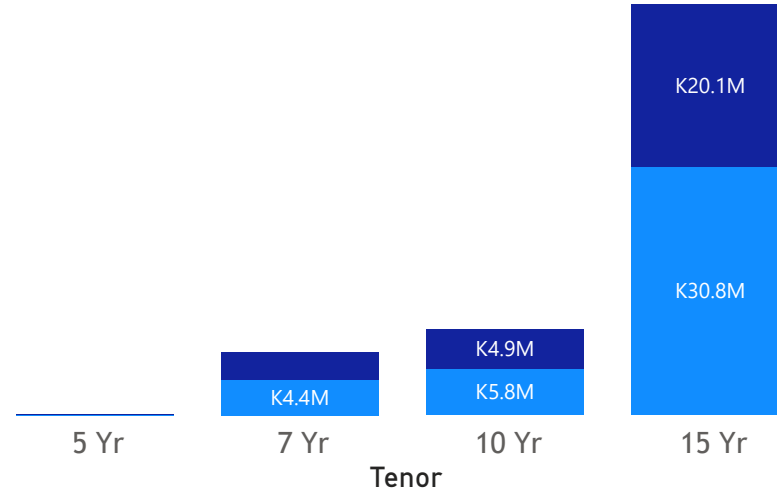
Friday, 2 February 2024

# GRZ Bonds Secondary Market Trade Summary Report

## Consideration and Nominal Value

● Nominal Value ● Market Value

Nominal Value and Market Value



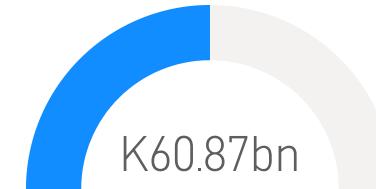
## Range of Trade Prices (ZMW)\*

Tenor	Min	Max
7 Yr	74.41	86.00
5 Yr	87.69	87.69
15 Yr	62.55	67.55
10 Yr	57.84	94.93

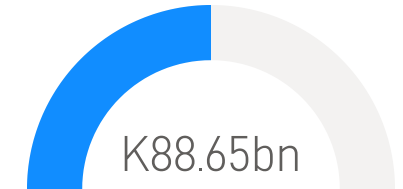
## Range of Yields Rates\*

Tenor	Min	Max
7 Yr	18.50	22.01
5 Yr	18.00	18.00
15 Yr	23.09	23.80
10 Yr	18.20	25.00

## Market Value YTD



## Nominal Value YTD



**K41.0M**

Total Nominal Value

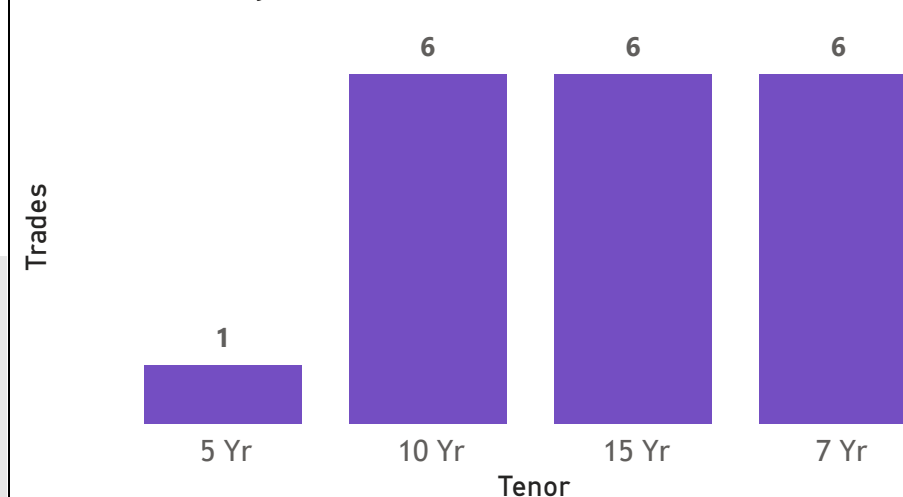
**K28.5M**

Total Market Value

**19**

Number of Trades

## 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 information.

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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
ZM1000005000	12	01/11/2021	01/11/2028	02/02/2024	4	K1,135,204.00	K900,000.68	79.29	79.29	20.00	20.00
ZM1000003344	12	18/12/2017	18/12/2024	29/01/2024	8	K2,069,000.00	K1,964,073.81	94.93	94.93	20.44	20.44
ZM1000003351	13	18/12/2017	18/12/2027	26/01/2024	3	K571,000.00	K499,466.96	87.47	87.47	18.20	18.20
ZM1000003351	13	18/12/2017	18/12/2027	29/01/2024	3	K1,714,000.00	K1,499,992.36	87.51	87.51	18.20	18.20
ZM1000005455	13	19/09/2022	19/09/2032	01/02/2024	14	K25,000,000.00	K16,475,608.90	65.90	65.90	23.80	23.80
ZM1000005158	12	21/02/2022	21/02/2029	26/01/2024	5	K2,900,000.00	K2,256,719.22	77.82	77.82	21.10	21.10
ZM1000005919	14	21/08/2023	21/08/2038	26/01/2024	14	K1,036,000.00	K699,360.66	67.51	67.51	23.45	23.45
ZM1000005919	14	21/08/2023	21/08/2038	29/01/2024	14	K266,000.00	K179,674.78	67.55	67.55	23.45	23.45
ZM1000004730	12	22/03/2021	22/03/2028	26/01/2024	4	K232,000.00	K199,517.56	86.00	86.00	18.50	18.50
ZM1000005190	11	23/03/2022	23/03/2027	02/02/2024	3	K57,000.00	K49,982.61	87.69	87.69	18.00	18.00
ZM1000005208	12	23/03/2022	23/03/2029	02/02/2024	6	K134,292.00	K100,012.16	74.41	74.41	22.01	22.01
ZM1000005851	14	24/07/2023	24/07/2038	02/01/2024	14	K3,037,000.00	K1,899,821.14	62.56	62.56	23.10	23.10
ZM1000005851	14	24/07/2023	24/07/2038	31/01/2024	14	K1,414,000.00	K884,396.10	62.55	62.55	23.09	23.09
ZM1000005810	13	26/06/2023	26/06/2033	02/01/2024	9	K783,000.00	K499,645.68	63.81	63.81	22.84	22.84
ZM1000005810	13	26/06/2023	26/06/2033	31/01/2024	9	K313,000.00	K199,612.28	63.77	63.77	22.84	22.84
ZM1000005570	13	27/12/2022	27/12/2032	07/02/2024	8	K339,000.00	K201,142.57	57.84	57.84	25.00	25.00

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