



SECURITIES AND EXCHANGE COMMISSION
Protecting Investors in the Capital Markets

Date

< Wednesday, 21 February 2024 >

K11.9M

Total Nominal Value

K9.0M

Total Market Value

15

Number of Trades

GRZ Bonds Secondary Market Trade Summary Report

Consideration and Nominal Value

● Nominal Value ● Market Value

Nominal Value and Market Value



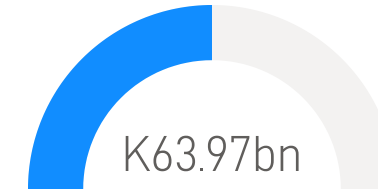
Range of Trade Prices (ZMW)*

Tenor	Min	Max
7 Yr	82.37	82.41
5 Yr	84.68	84.68
3 Yr	56.29	56.29
15 Yr	62.88	68.79
10 Yr	58.39	72.31

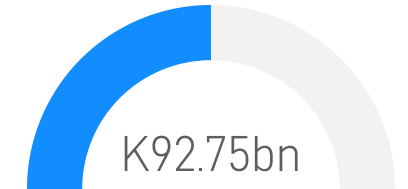
Range of Yields Rates*

Tenor	Min	Max
7 Yr	18.59	18.59
5 Yr	21.61	21.61
3 Yr	21.08	21.08
15 Yr	22.81	23.28
10 Yr	21.67	24.50

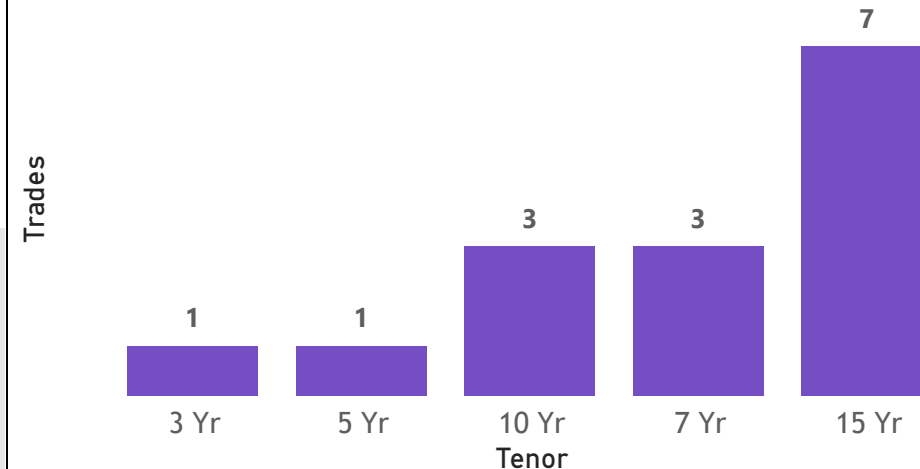
Market Value YTD



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
ZM1000005455	13	19/09/2022	19/09/2032	16/02/2024	14	K414,000.00	K299,355.73	72.31	72.31	21.67	21.67
ZM1000005919	14	21/08/2023	21/08/2038	16/02/2024	14	K3,269,000.00	K2,248,590.74	68.79	68.79	23.28	23.28
ZM1000005851	14	24/07/2023	24/07/2038	16/02/2024	14	K190,000.00	K119,463.40	62.88	62.88	23.26	23.26
ZM1000004656	11	25/01/2021	25/01/2026	20/02/2024	2	K2,840,000.00	K2,404,973.39	84.68	84.68	21.61	21.61
ZM1000004680	14	25/01/2021	25/01/2036	16/02/2024	12	K1,377,000.00	K899,130.28	65.30	65.30	22.81	22.81
ZM1000005810	13	26/06/2023	26/06/2033	16/02/2024	10	K603,000.00	K399,463.61	66.25	66.25	22.22	22.22
ZM1000005810	13	26/06/2023	26/06/2033	22/02/2024	9	K6,000.00	K5,450.63	58.39	58.39	24.50	24.50
ZM1000005067	10	27/12/2021	27/12/2024	10/05/2022	2	K397,000.00	K370,012.53	56.29	56.29	21.08	21.08
ZM1000005034	12	29/11/2021	29/11/2028	16/02/2024	4	K1,576,000.00	K1,298,835.88	82.41	82.41	18.59	18.59
ZM1000005034	12	29/11/2021	29/11/2028	20/02/2024	4	K1,213,000.00	K999,187.74	82.37	82.37	18.59	18.59