



Date
Thursday, 22 February 2024

K214.1M
Total Nominal Value

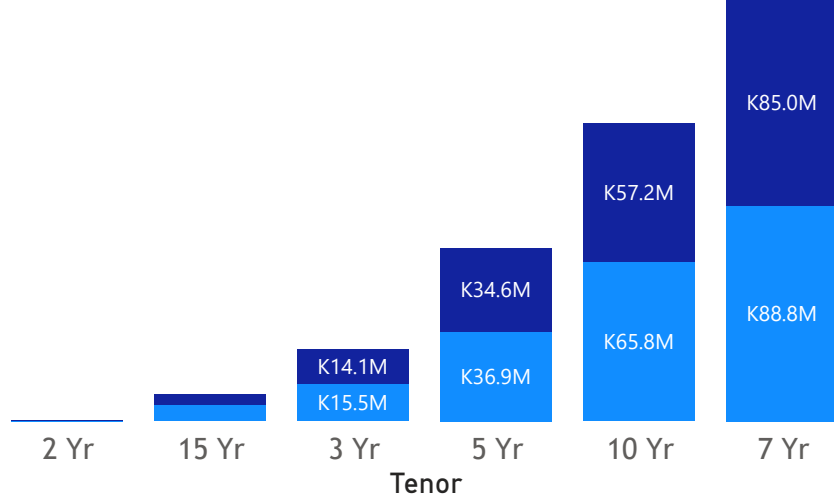
K195.5M
Total Market Value

16
Number of Trades

Consideration and Nominal Value

● Nominal Value ● Market Value

Nominal Value and Market Value



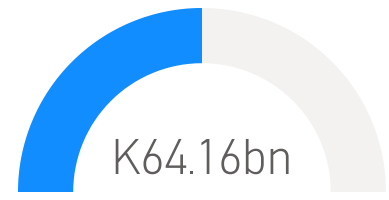
Range of Trade Prices (ZMW)*

Tenor	Min	Max
7 Yr	82.45	99.19
5 Yr	92.92	93.71
3 Yr	90.02	95.68
2 Yr	94.79	94.79
15 Yr	60.03	65.25
10 Yr	60.45	100.42

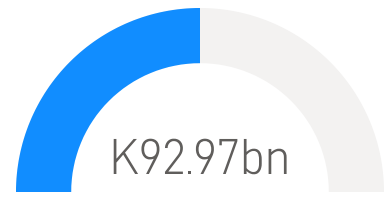
Range of Yields Rates*

Tenor	Min	Max
7 Yr	18.59	40.00
5 Yr	15.58	39.32
3 Yr	26.88	39.57
2 Yr	13.86	13.86
15 Yr	22.84	25.00
10 Yr	23.75	28.94

Market Value YTD

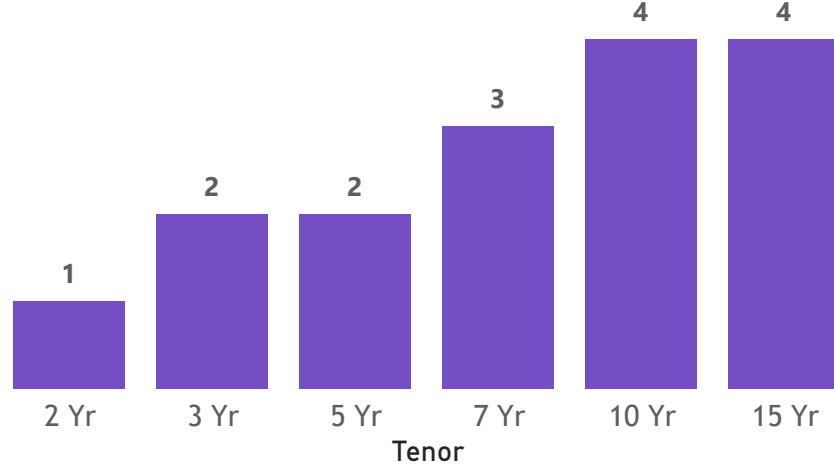


Nominal Value YTD



No. of Trades by Tenor

Trades



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

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
ZM1000003286	12	04/09/2017	04/09/2024	22/02/2024	0	K48,180,510.00	K44,947,113.33	93.29	93.29	40.00	40.00
ZM1000004094	11	17/06/2019	17/06/2024	22/02/2024	0	K36,463,425.00	K34,168,276.67	93.71	93.71	39.32	39.32
ZM1000006172	24.97	19/02/2024	19/02/2034	19/02/2024	21	K40,000,000.00	K40,250,733.15	100.42	100.42	24.85	24.85
ZM1000004946	10	20/09/2021	20/09/2024	19/02/2024		K1,703,000.00	K1,629,510.02	95.68	95.68	26.88	26.88
ZM1000004946	10	20/09/2021	20/09/2024	22/02/2024	0	K13,831,000.00	K12,450,745.40	90.02	90.02	39.57	39.57
ZM1000005174	9	23/03/2022	23/03/2024	13/01/2023	1	K100,000.00	K97,552.44	94.79	94.79	13.86	13.86
ZM1000003203	12	24/04/2017	24/04/2024	22/02/2024	0	K39,406,000.00	K39,085,668.63	99.19	99.19	39.89	39.89
ZM1000002197	13	27/05/2014	24/05/2024	19/02/2024	1	K323,000.00	K320,554.83	99.24	99.24	28.94	28.94
ZM1000004672	13	25/01/2021	25/01/2031	22/03/2021	21	K25,000,000.00	K16,311,265.07	64.25	64.25	23.75	23.75
ZM1000004680	14	25/01/2021	25/01/2036	19/02/2024	12	K6,589,000.00	K4,299,386.59	65.25	65.25	22.84	22.84
ZM1000005810	13	26/06/2023	26/06/2033	19/02/2024	10	K500,000.00	K302,271.77	60.45	60.45	24.50	24.50
ZM1000005349	14	27/06/2022	27/06/2037	22/02/2024	13	K333,190.00	K200,007.82	60.03	60.03	25.00	25.00
ZM1000004839	11	28/06/2021	28/06/2026	19/02/2024	2	K430,000.00	K399,536.53	92.92	92.92	15.58	15.58
ZM1000005034	12	29/11/2021	29/11/2028	19/02/2024	4	K1,212,000.00	K999,336.67	82.45	82.45	18.59	18.59