



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

Date

Monday, 26 February 2024

**K315.2M**

Total Nominal Value

**K201.5M**

Total Market Value

**41**

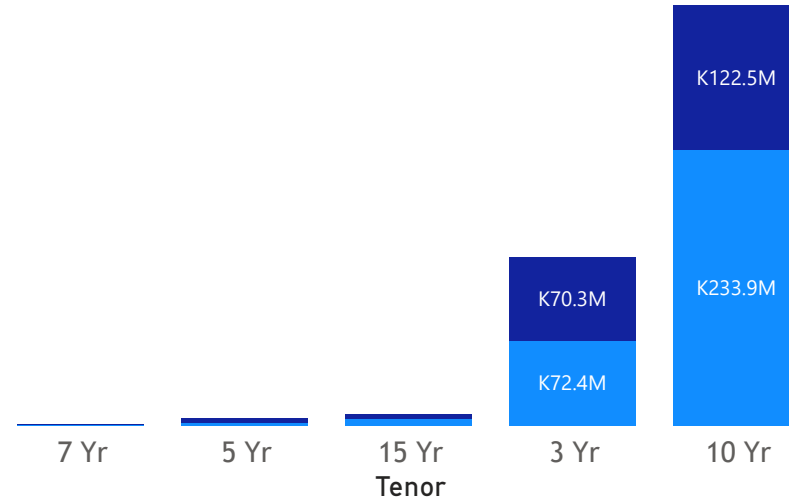
Number of Trades

# 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	82.64	82.64
5 Yr	91.52	93.12
3 Yr	96.70	99.01
15 Yr	60.26	91.71
10 Yr	55.44	83.42

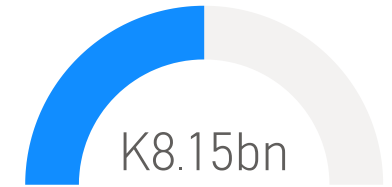
## Range of Yields Rates\*

Tenor	Min	Max
7 Yr	18.58	18.58
5 Yr	16.50	21.65
3 Yr	18.00	25.50
15 Yr	19.00	25.00
10 Yr	21.67	25.75

## Market Value YTD

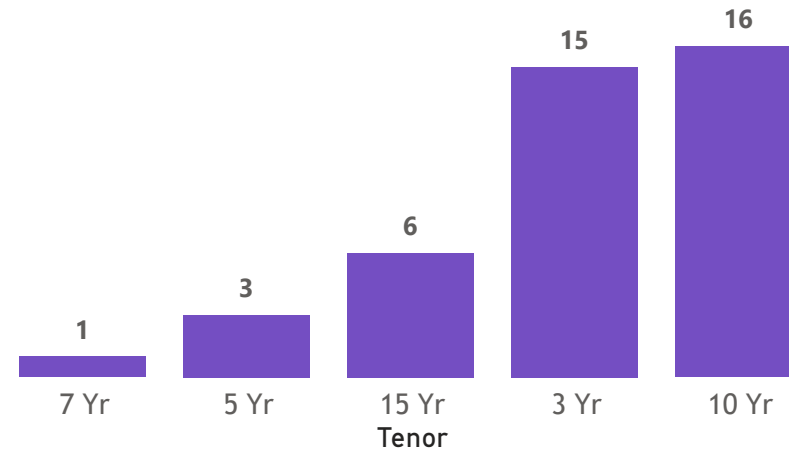


## Nominal Value YTD



## 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 information.

# 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
ZM1000003112	13	05/12/2016	05/12/2026	21/02/2024	2	K2,825,000.00	K2,356,724.17	83.42	83.42	22.84	22.84
ZM1000001751	14	20/02/2012	16/02/2027	21/02/2024	3	K2,364,000.00	K1,506,634.99	83.60	83.60	23.11	23.11
ZM1000001751	14	20/02/2012	16/02/2027	26/02/2024	3	K1,308,650.00	K1,200,014.40	91.71	91.71	19.00	19.00
ZM1000005455	13	19/09/2022	19/09/2032	21/02/2024	14	K619,000.00	K448,850.70	72.51	72.51	21.67	21.67
ZM1000005455	13	19/09/2022	19/09/2032	26/02/2024	8	K418,578.00	K300,000.98	71.70	71.70	22.00	22.00
ZM1000005901	13	21/08/2023	21/08/2033	21/02/2024	9	K75,000,000.00	K57,801,808.88	55.62	56.17	25.50	25.75
ZM1000005901	13	21/08/2023	21/08/2033	21/08/2023	10	K43,503,000.00	K24,334,774.42	55.44	55.99	25.50	25.75
ZM1000004672	13	25/01/2021	25/01/2031	20/02/2024	7	K25,000,000.00	K16,311,265.07	65.25	65.25	23.75	23.75
ZM1000004680	14	25/01/2021	25/01/2036	21/02/2024	12	K1,833,000.00	K1,199,401.50	65.43	65.43	22.83	22.83
ZM1000005810	13	26/06/2023	26/06/2033	21/02/2024	10	K51,522,000.00	K440,666.67	58.54	66.94	22.04	25.40
ZM1000005810	13	26/06/2023	26/06/2033	26/03/2023	10	K35,000,000.00	K20,487,536.71	56.33	56.33	25.40	25.40
ZM1000004334	11	27/04/2020	27/04/2025	21/02/2024	1	K98,000.00	K1,976,378.68	93.12	93.12	21.65	21.65
ZM1000005349	14	27/06/2022	27/06/2037	26/02/2024	13	K497,850.00	K300,009.36	60.26	60.26	25.00	25.00
ZM1000004821	10	28/06/2021	28/06/2024	21/02/2024	1	K58,393,990.00	K56,469,228.10	96.70	96.70	25.50	25.50
ZM1000004821	10	28/06/2021	28/06/2024	26/02/2024	0	K14,000,000.00	K13,861,138.99	99.01	99.01	18.00	18.00
ZM1000004839	11	28/06/2021	28/06/2026	26/02/2024	2	K2,185,030.00	K1,999,702.16	91.52	91.52	16.50	16.50
ZM1000005034	12	29/11/2021	29/11/2028	21/02/2024	4	K605,000.00	K499,977.01	82.64	82.64	18.58	18.58

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