



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

Date

Tuesday, 27 February 2024

**K61.5M**

Total Nominal Value

**K41.1M**

Total Market Value

**24**

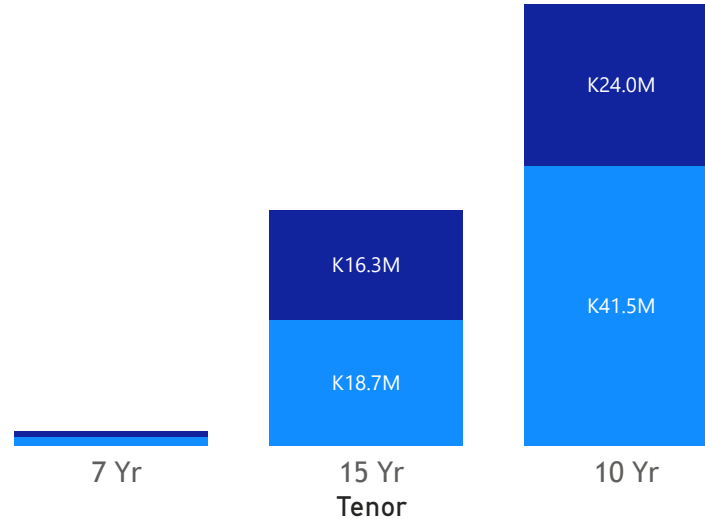
Number of Trades

# GRZ Bonds Secondary Market Trade Summary Report

## Consideration and Nominal Value

● Nominal Value ● Market Value

Nominal Value and Market Value



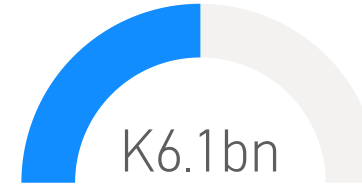
## Range of Trade Prices (ZMW)\*

Tenor	Min	Max
7 Yr	73.48	79.61
15 Yr	56.03	87.80
10 Yr	55.45	72.51

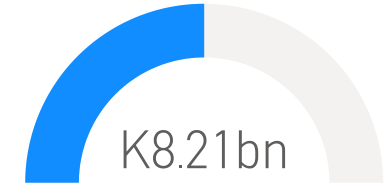
## Range of Yields Rates\*

Tenor	Min	Max
7 Yr	19.77	24.36
15 Yr	22.83	25.75
10 Yr	21.67	25.75

## Market Value YTD

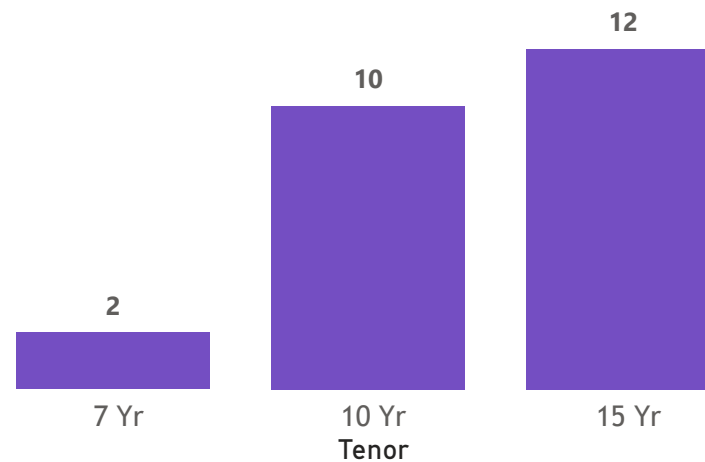


## Nominal Value YTD



## 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.

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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
ZM1000001637	14	21/11/2011	17/11/2026	22/02/2024	2	K2,426,000.00	K6,011,182.65	87.80	87.80	23.42	23.42
ZM1000005455	13	19/09/2022	19/09/2032	21/02/2024	8	K619,000.00	K448,850.70	72.51	72.51	21.67	21.67
ZM1000005455	13	19/09/2022	19/09/2032	22/02/2024	14	K1,987,000.00	K1,389,355.04	69.92	69.92	22.63	22.63
ZM1000005901	13	21/08/2023	21/08/2033	21/08/2023	10	K14,797,000.00	K8,295,266.02	55.45	56.00	25.50	25.75
ZM1000005901	13	21/08/2023	21/08/2033	22/02/2024	9	K21,600,000.00	K12,081,754.50	55.66	56.21	25.50	25.75
ZM1000005919	14	21/08/2023	21/08/2038	22/02/2024	14	K1,070,000.00	K649,769.67	60.73	60.73	23.76	23.76
ZM1000005919	14	21/08/2023	21/08/2038	27/02/2024	14	K5,626,510.00	K3,240,910.28	56.03	61.49	23.50	25.75
ZM1000005216	13	23/03/2022	23/03/2032	22/02/2024	8	K1,698,000.00	K1,199,405.75	70.64	70.64	22.59	22.59
ZM1000001967	14	26/11/2012	23/11/2027	22/02/2024	3	K2,930,000.00	K2,130,146.41	79.29	79.29	24.24	24.24
ZM1000004680	14	25/01/2021	25/01/2036	22/02/2024	12	K4,042,000.00	K2,599,622.54	64.32	64.32	23.25	23.25
ZM1000004680	14	25/01/2021	25/01/2036	26/02/2024	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	22/02/2024	10	K306,000.00	K199,433.16	65.17	65.17	22.70	22.70
ZM1000005810	13	26/06/2023	26/06/2033	26/02/2024	9	K522,000.00	K349,409.15	66.94	66.94	22.04	22.04
ZM1000005349	14	27/06/2022	27/06/2037	27/02/2024	13	K748,870.00	K441,866.12	58.86	59.06	25.50	25.59
ZM1000005034	12	29/11/2021	29/11/2028	22/02/2024	4	K376,000.00	K299,328.73	79.61	79.61	19.77	19.77
ZM1000004581	12	30/11/2020	30/11/2027	22/02/2024	5	K927,000.00	K563,464.11	73.48	73.48	24.36	24.36

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