



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

Date

Tuesday, 5 March 2024

**K361.0M**

Total Nominal Value

**K305.9M**

Total Market Value

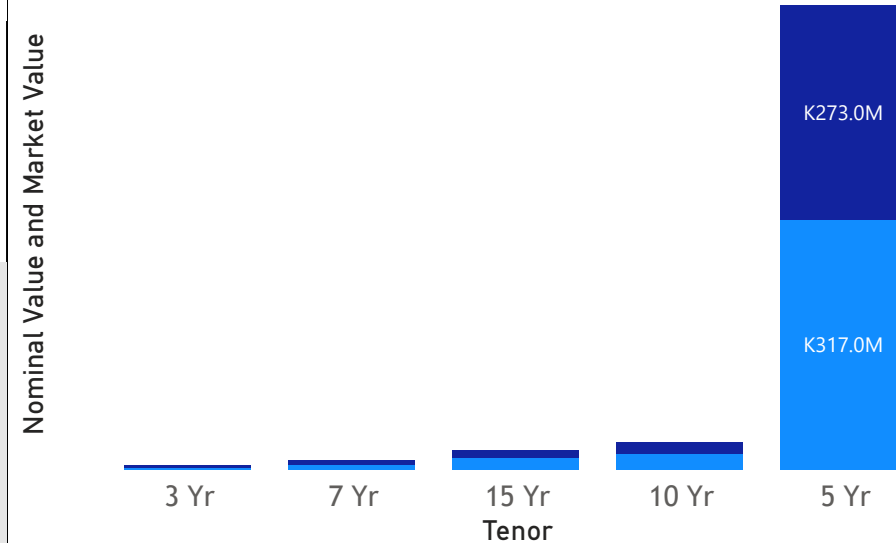
**48**

Number of Trades

# GRZ Bonds Secondary Market Trade Summary Report

## Consideration and Nominal Value

● Nominal Value ● Market Value



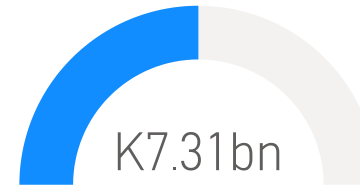
## Range of Trade Prices (ZMW)\*

Tenor	Min	Max
7 Yr	79.90	92.48
5 Yr	81.46	86.96
3 Yr	92.38	98.76
15 Yr	54.45	83.16
10 Yr	51.70	98.36

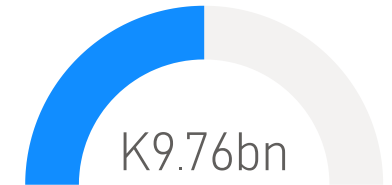
## Range of Yields Rates\*

Tenor	Min	Max
7 Yr	17.54	23.15
5 Yr	20.50	22.91
3 Yr	17.00	21.85
15 Yr	22.63	26.50
10 Yr	18.92	35.88

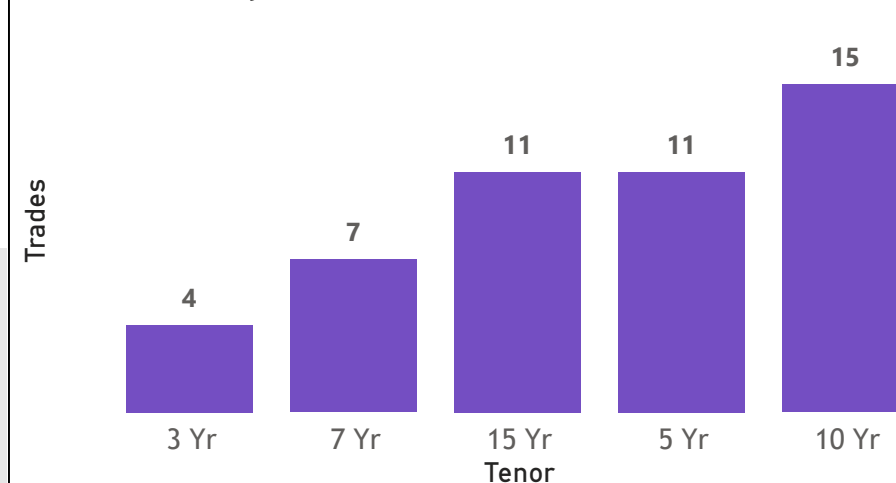
## Market Value YTD



## 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 information.

Quick measure

# 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
ZM1000005661	10	04/03/2023	03/04/2026	05/03/2024	2	K520,400.00	K480,004.34	92.38	92.38	17.00	17.00
ZM1000001751	14	20/02/2012	16/02/2027	03/04/2024	3	K3,557,000.00	K2,957,867.10	83.16	83.16	23.55	23.55
ZM1000004102	12	17/06/2019	17/06/2026	05/03/2024	3	K1,471,092.00	K1,399,999.08	92.48	92.48	17.54	17.54
ZM1000003344	12	18/12/2017	18/12/2024	28/02/2024	8	K819,000.00	K788,281.00	96.25	96.25	20.91	20.91
ZM1000003351	13	18/12/2017	18/12/2027	27/02/2024	3	K1,268,000.00	K985,436.56	77.72	77.72	23.18	23.18
ZM1000003351	13	18/12/2017	18/12/2027	29/02/2024	3	K1,746,000.00	K1,393,509.51	75.65	87.19	18.92	24.32
ZM1000005455	13	19/09/2022	19/09/2032	29/02/2024	14	K3,572,000.00	K2,507,914.13	70.21	70.21	22.63	22.63
ZM1000004946	10	20/09/2021	20/09/2024	29/02/2024		K1,088,000.00	K1,074,465.75	98.76	98.76	21.85	21.85
ZM1000005901	13	21/08/2023	21/08/2033	29/02/2024	9	K3,447,000.00	K2,083,510.77	51.70	63.26	22.71	27.81
ZM1000005919	14	21/08/2023	21/08/2038	28/02/2024	14	K1,312,000.00	K799,672.84	60.95	60.95	23.76	23.76
ZM1000005919	14	21/08/2023	21/08/2038	29/02/2024	4	K2,790,000.00	K1,698,683.10	60.12	60.99	23.76	24.10
ZM1000005406	14	22/08/2022	22/08/2037	07/03/2024	13	K2,147,000.00	K1,180,574.89	54.45	54.45	26.50	26.50
ZM1000002197	13	27/05/2014	24/05/2024	27/02/2024	0	K105,000.00	K103,278.33	98.36	98.36	35.88	35.88
ZM1000004656	11	25/01/2021	25/01/2026	03/01/2024	2	K600,000.00	K505,471.99	84.25	84.25	22.30	22.30
ZM1000004656	11	25/01/2021	25/01/2026	05/03/2024	1	K30,000.00	K25,850.21	84.96	84.96	21.00	21.00
ZM1000004656	11	25/01/2021	25/01/2026	05/03/2024	2	K40,463,706.00	K35,174,821.82	86.29	86.96	20.50	21.00
ZM1000004656	11	25/01/2021	25/01/2026	29/02/2024	2	K277,385,000.00	K238,974,651.51	84.20	86.84	20.50	22.31
ZM1000004680	14	25/01/2021	25/01/2036	29/02/2024	12	K1,548,000.00	K999,809.03	64.59	64.59	23.25	23.25
ZM1000005810	13	26/06/2023	26/06/2033	29/02/2024	10	K3,441,000.00	K2,248,853.52	64.65	65.44	22.70	23.00
ZM1000004136	12	26/08/2019	26/08/2026	29/02/2024	2	K2,507,000.00	K2,007,661.10	80.08	80.08	23.15	23.15
ZM1000005067	10	27/12/2021	27/12/2024	29/02/2024	1	K1,190,000.00	K1,119,499.77	94.08	94.08	20.85	20.85
ZM1000005075	11	27/12/2021	27/12/2026	03/01/2024	2	K1,975,000.00	K1,512,869.84	76.60	76.60	23.80	23.80
ZM1000005075	11	27/12/2021	27/12/2026	03/04/2024	2	K6,182,000.00	K4,744,790.88	76.61	77.27	23.48	23.88

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