



SECURITIES AND EXCHANGE COMMISSION
Protecting Investors in the Capital Markets

Date

Thursday, 4 April 2024

K111.2M

Total Nominal Value

K78.6M

Total Market Value

42

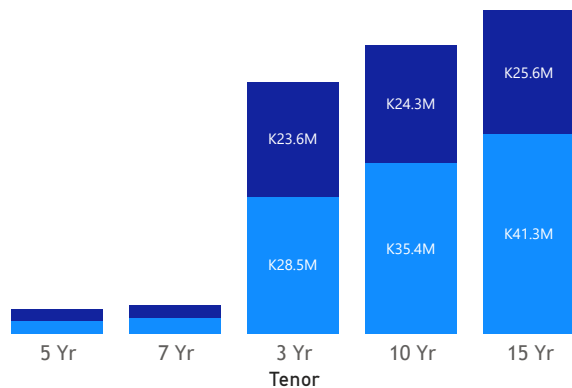
Number of Trades

GRZ Bonds Secondary Market Trade Summary Report

Consideration and Nominal Value

● Nominal Value ● Market Value

Nominal Value and Market Value



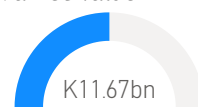
Range of Trade Prices (ZMW)*

Tenor	Min	Max
10 Yr	62.62	96.76
5 Yr	79.28	93.12
3 Yr	82.41	89.59
7 Yr	76.67	82.43
15 Yr	56.89	67.69

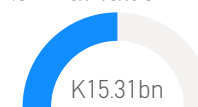
Range of Yields Rates*

Tenor	Min	Max
7 Yr	20.50	23.59
5 Yr	16.50	23.09
3 Yr	20.65	22.99
15 Yr	22.56	26.92
10 Yr	17.08	24.96

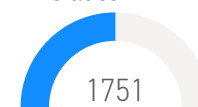
Market Value YTD



Nominal Value YTD

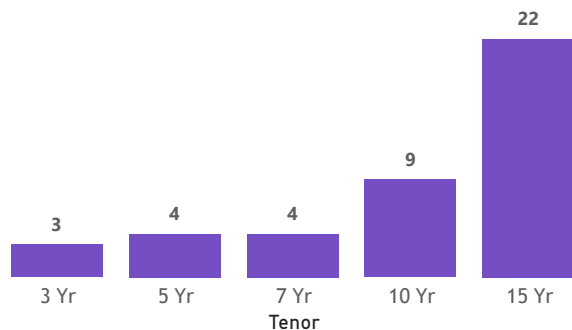


YTD trades



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

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
ZM1000006065	14	26/12/2023	26/12/2038	04/04/2024	14	K2,459,000.00	K1,399,078.50	56.89	56.91	26.91	26.92
ZM1000006065	14	26/12/2023	26/12/2038	26/12/2038	14	K21,918,000.00	K13,408,324.02	60.75	65.64	23.20	25.15
ZM1000005992	10	27/11/2023	27/11/2026	04/04/2024	2	K26,000,000.00	K21,441,094.10	82.41	82.58	20.65	20.75
ZM1000005919	14	21/08/2023	21/08/2038	04/04/2024	14	K934,672.00	K599,999.34	64.20	64.20	23.00	23.00
ZM1000005919	14	21/08/2023	21/08/2038	27/03/2024	14	K188,000.00	K119,512.84	63.57	63.57	23.20	23.20
ZM1000005901	13	21/08/2023	21/08/2033	04/02/2024	9	K157,000.00	K99,973.95	63.68	63.68	22.95	22.95
ZM1000005901	13	21/08/2023	21/08/2033	22/03/2024	9	K3,877,000.00	K2,599,986.25	67.06	67.06	21.74	21.74
ZM1000005455	13	19/09/2022	19/09/2032	19/09/2022	8	K25,000,000.00	K15,976,636.64	63.37	63.37	23.00	23.00
ZM1000005455	13	19/09/2022	19/09/2032	27/03/2024	8	K159,000.00	K99,563.35	62.62	62.62	23.52	23.52
ZM1000005372	14	25/07/2022	25/07/2037	13/02/2024	13	K290,000.00	K177,528.81	61.22	61.22	24.70	24.70
ZM1000005182	10	23/03/2022	23/03/2025	25/03/2024	1	K2,463,000.00	K2,206,559.02	89.59	89.59	22.99	22.99
ZM1000005109	14	27/12/2021	27/12/2036	04/04/2024	12	K2,800,000.00	K1,764,178.78	63.00	63.00	24.60	24.60
ZM1000005109	14	27/12/2021	27/12/2036	08/04/2024	12	K2,800,000.00	K1,764,178.78	59.06	59.06	24.60	24.60
ZM1000005091	13	27/12/2021	27/12/2031	27/03/2024	7	K447,000.00	K299,596.79	67.02	67.02	21.74	21.74
ZM1000005075	11	27/12/2021	27/12/2026	04/02/2024	2	K1,519,000.00	K1,204,323.63	79.28	79.28	23.09	23.09
ZM1000005000	12	01/11/2021	01/11/2028	04/04/2024	4	K495,512.00	K400,000.56	80.73	80.73	20.50	20.50
ZM1000004987	14	20/09/2021	20/09/2036	04/04/2024	12	K518,540.00	K300,003.74	57.86	57.86	25.50	25.50
ZM1000004839	11	28/06/2021	28/06/2026	04/04/2024	2	K644,220.00	K599,912.94	93.12	93.12	16.50	16.50
ZM1000004680	14	25/01/2021	25/01/2036	02/08/2024	12	K4,356,000.00	K2,899,052.16	64.99	64.99	22.56	23.31
ZM1000004680	14	25/01/2021	25/01/2036	22/03/2024	12	K1,477,000.00	K999,733.03	67.69	67.69	22.56	22.56
ZM1000004656	11	25/01/2021	25/01/2026	04/02/2024	2	K618,000.00	K533,376.12	86.31	86.31	21.92	21.92
ZM1000004581	12	30/11/2020	30/11/2027	22/03/2024	3	K1,275,000.00	K977,575.22	76.67	76.67	23.59	23.59

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