



SECURITIES AND EXCHANGE COMMISSION
Protecting Investors in the Capital Markets

Date

Thursday, 21 March 2024

K322.1M

Total Nominal Value

K257.4M

Total Market Value

56

Number of Trades

GRZ Bonds Secondary Market Trade Summary Report

Consideration and Nominal Value

● Nominal Value ● Market Value

Nominal Value and Market Value



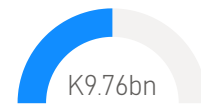
Range of Trade Prices (ZMW)*

Tenor	Min	Max
5 Yr	75.45	100.17
3 Yr	99.12	99.12
7 Yr	82.81	95.83
15 Yr	50.03	92.90
10 Yr	55.66	88.27

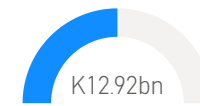
Range of Yields Rates*

Tenor	Min	Max
7 Yr	18.80	23.02
5 Yr	21.00	23.90
3 Yr	21.50	21.50
15 Yr	19.00	29.19
10 Yr	22.59	25.80

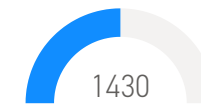
Market Value YTD



Nominal Value YTD

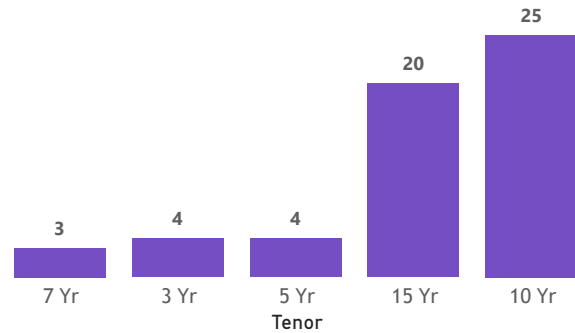


YTD trades



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
ZM1000004383	14	01/06/2020	01/06/2035	18/03/2024	11	K90,000.00	K50,909.07	56.57	56.57	28.12	28.12
ZM1000003286	12	04/09/2017	04/09/2024	09/04/2024	1	K263,000.00	K252,045.40	95.83	95.83	23.02	23.02
ZM1000003252	14	05/07/2017	05/07/2032	21/03/2024	8	K199,184.00	K140,001.04	70.30	70.30	23.00	23.00
ZM1000003112	13	05/12/2016	05/12/2026	20/04/2024	2	K50,000,000.00	K44,136,171.23	88.27	88.27	22.71	22.71
ZM1000003112	13	05/12/2016	05/12/2026	31/12/1899	2	K50,000,000.00	K44,136,171.23	88.27	88.27	22.71	22.71
ZM1000001751	14	20/02/2012	16/02/2027	21/03/2024	3	K1,291,830.00	K1,200,006.00	92.90	92.90	19.00	19.00
ZM1000004094	11	17/06/2019	17/06/2024	15/03/2024	0	K24,383,000.00	K24,425,338.58	100.17	100.17	21.62	21.62
ZM1000005901	13	21/08/2023	21/08/2033	18/03/2024	9	K156,000.00	K99,620.79	63.86	63.86	22.71	22.71
ZM1000005901	13	21/08/2023	21/08/2033	27/02/2024	9	K8,023,000.00	K5,119,696.21	55.66	55.66	22.71	22.71
ZM1000005919	14	21/08/2023	21/08/2038	18/03/2024	4	K3,998,000.00	K2,153,434.57	50.03	61.59	23.76	29.19
ZM1000005919	14	21/08/2023	21/08/2038	21/03/2024	14	K4,075,520.00	K2,319,510.19	56.28	62.43	23.50	26.01
ZM1000005216	13	23/03/2022	23/03/2032	14/03/2024	8	K5,159,000.00	K3,689,279.62	71.51	71.51	22.59	22.59
ZM1000005216	13	23/03/2022	23/03/2032	15/03/2024	8	K141,000.00	K100,890.35	71.55	71.55	22.59	22.59
ZM1000005216	13	23/03/2022	23/03/2032	18/03/2024	8	K935,000.00	K669,417.55	71.60	71.60	22.59	22.59
ZM1000004672	13	25/01/2021	25/01/2031	04/05/2023	7	K36,540,000.00	K20,968,978.05	57.39	57.39	24.71	24.71
ZM1000004672	13	25/01/2021	25/01/2031	22/03/2021	7	K14,000,000.00	K9,657,258.88	66.99	66.99	22.70	22.70
ZM1000004680	14	25/01/2021	25/01/2036	18/03/2024	12	K2,760,000.00	K1,799,874.53	65.21	65.21	23.25	23.25
ZM1000004680	14	25/01/2021	25/01/2036	19/03/2024	12	K3,070,000.00	K1,999,624.02	65.13	65.13	23.25	23.25
ZM1000005372	14	25/07/2022	25/07/2037	14/03/2024	13	K785,000.00	K449,799.42	57.30	57.30	26.15	26.15
ZM1000005810	13	26/06/2023	26/06/2033	19/03/2024	9	K9,909,000.00	K6,539,090.50	65.99	66.02	22.70	22.70
ZM1000006065	14	26/12/2023	26/12/2038	20/03/2024	14	K801,000.00	K459,637.83	57.38	57.38	26.40	26.40
ZM1000003187	14	27/02/2017	27/02/2032	27/02/2017	7	K50,000,000.00	K33,345,595.89	65.81	65.81	23.75	23.75

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