



SECURITIES AND EXCHANGE COMMISSION
Protecting Investors in the Capital Markets

Date

Friday, 23 February 2024

K42.3M

Total Nominal Value

K29.9M

Total Market Value

35

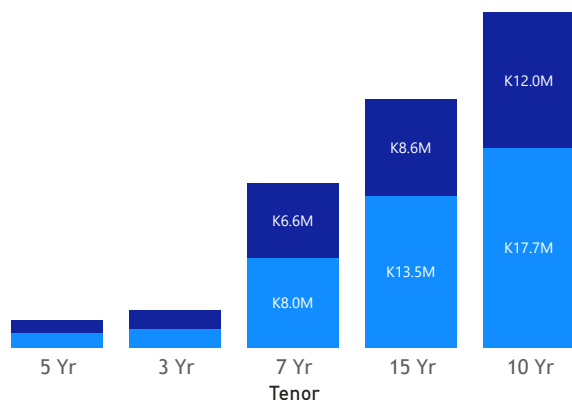
Number of Trades

GRZ Bonds Secondary Market Trade Summary Report

Consideration and Nominal Value

● Nominal Value ● Market Value

Nominal Value and Market Value



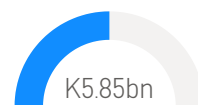
Range of Trade Prices (ZMW)*

Tenor	Min	Max
10 Yr	55.84	99.24
3 Yr	95.68	95.68
5 Yr	66.95	88.48
7 Yr	82.45	82.49
15 Yr	58.11	72.77

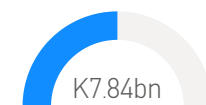
Range of Yields Rates*

Tenor	Min	Max
7 Yr	18.59	18.59
5 Yr	17.06	22.67
3 Yr	26.88	26.88
15 Yr	22.30	24.80
10 Yr	21.67	33.18

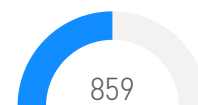
Market Value YTD



Nominal Value YTD

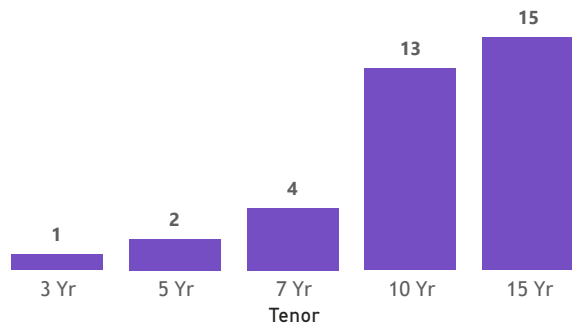


YTD trades



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
ZM1000005455	13	19/09/2022	19/09/2032	19/02/2024	8	K414,000.00	K299,355.73	72.31	72.31	21.67	21.67
ZM1000005455	13	19/09/2022	19/09/2032	20/02/2024	14	K1,193,000.00	K863,608.89	72.39	72.39	21.67	21.67
ZM1000004946	10	20/09/2021	20/09/2024	19/02/2024	0	K1,703,000.00	K1,629,510.02	95.68	95.68	26.88	26.88
ZM1000005919	14	21/08/2023	21/08/2038	20/02/2024	14	K486,000.00	K299,648.22	61.66	61.66	23.35	23.35
ZM1000005919	14	21/08/2023	21/08/2038	23/02/2024	14	K3,608,620.00	K2,100,000.16	58.11	60.12	24.00	24.80
ZM1000003872	14	23/04/2018	23/04/2033	20/02/2024	9	K254,700.00	K185,343.18	72.77	72.77	22.30	22.30
ZM1000002197	13	27/05/2014	24/05/2024	19/02/2024	0	K323,000.00	K320,554.83	99.24	99.24	28.94	28.94
ZM1000002197	13	27/05/2014	24/05/2024	20/02/2024	1	K213,000.00	K209,478.46	98.35	98.35	33.18	33.18
ZM1000005851	14	24/07/2023	24/07/2038	21/02/2024	14	K190,000.00	K119,463.40	62.88	62.88	23.26	23.26
ZM1000004672	13	25/01/2021	25/01/2031	22/03/2021	21	K14,000,000.00	K9,314,560.74	65.50	65.50	23.24	23.24
ZM1000004672	13	25/01/2021	25/01/2031	26/02/2024	6	K340,000.00	K199,816.00	57.63	57.63	26.73	26.73
ZM1000004680	14	25/01/2021	25/01/2036	20/02/2024	12	K691,000.00	K449,164.94	64.38	65.32	22.83	23.17
ZM1000004680	14	25/01/2021	25/01/2036	21/02/2024	12	K1,377,000.00	K899,130.28	65.30	65.30	22.81	22.81
ZM1000004680	14	25/01/2021	25/01/2036	22/02/2024	12	K6,589,000.00	K4,299,386.59	65.25	65.25	22.84	22.84
ZM1000005372	14	25/07/2022	25/07/2037	20/02/2024	13	K157,000.00	K99,929.14	63.65	63.65	23.14	23.14
ZM1000005810	13	26/06/2023	26/06/2033	20/02/2024	10	K631,000.00	K401,545.13	55.84	66.82	22.04	26.60
ZM1000005810	13	26/06/2023	26/06/2033	21/02/2024	9	K603,000.00	K399,463.61	66.25	66.25	22.22	22.22
ZM1000006008	11	27/11/2023	27/11/2028	23/02/2024	4	K200,000.00	K139,212.60	66.95	66.95	22.67	22.67
ZM1000005075	11	27/12/2021	27/12/2026	20/02/2024	2	K1,130,000.00	K999,781.57	88.48	88.48	17.06	17.06
ZM1000005034	12	29/11/2021	29/11/2028	20/02/2024	4	K6,787,000.00	K5,598,847.23	82.49	82.49	18.59	18.59
ZM1000005034	12	29/11/2021	29/11/2028	22/02/2024	4	K1,212,000.00	K999,336.67	82.45	82.45	18.59	18.59
ZM1000004805	14	31/05/2021	31/05/2036	20/02/2024	12	K149,000.00	K99,806.87	66.98	66.98	22.91	22.91

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