



SECURITIES AND EXCHANGE COMMISSION
Protecting Investors in the Capital Markets

Date

< Thursday, 20 June 2024 >

K55.2M

Total Nominal Value

K35.6M

Total Market Value

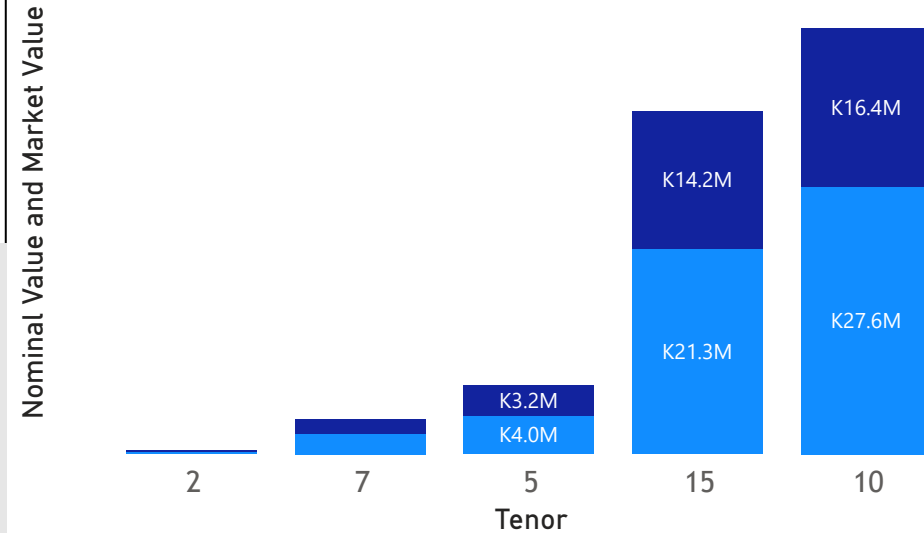
32

Number of Trades

GRZ Bonds Secondary Market Trade Summary Report

Consideration and Nominal Value

● Nominal Value ● Market Value



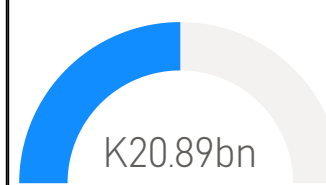
Range of Trade Prices (ZMW)*

Tenor	Min	Max
2	97.68	100.83
5	71.06	93.33
7	73.34	73.34
10	55.79	85.64
15	53.03	69.38

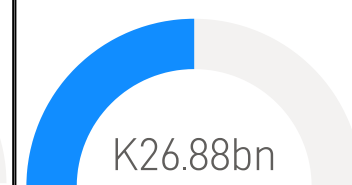
Range of Yields Rates*

Tenor	Min	Max
2	10.10	16.00
5	20.50	25.00
7	24.46	24.46
10	24.22	28.00
15	23.07	27.00

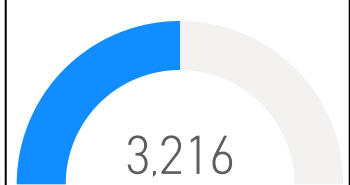
Market Value YTD



Nominal Value YTD



YTD trades



No. of Trades by Tenor



Primary Market June 21 2024 Auction

Tenor	Cut- Off Yield Rate	Coupon Rates	Range of Successful Yield Rates
2 Years	17.50	17.50	17.0000-17.5000
3 Years	20.50	20.50	19.0000-20.5000
7 Years	23.50	23.50	19.0000-23.5000
5 Years	22.50	22.50	20.0000-22.5000
10 Years	25.75	25.75	20.0000-25.7500
15 Years	27.25	27.25	21.0000-27.2500

*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.

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	14/06/2024	12	K155,000.00	K99,846.22	64.42	64.42	23.26	23.26
ZM1000005943	14	02/10/2023	02/10/2038	20/06/2024	14	K300,000.00	K168,183.11	53.03	53.03	27.00	27.00
ZM1000005679	11	04/03/2023	04/03/2028	20/06/2024	3	K915,000.00	K650,157.69	71.06	71.06	24.00	24.00
ZM1000005455	13	19/09/2022	19/09/2032	20/06/2024	8	K1,791,000.00	K999,186.88	55.79	55.79	28.00	28.00
ZM1000004979	13	20/09/2021	20/09/2031	17/06/2024	7	K163,000.00	K100,092.13	61.41	61.41	26.12	26.12
ZM1000005919	14	21/08/2023	21/08/2038	14/06/2024	14	K1,223,000.00	K799,006.50	65.33	65.33	23.67	23.67
ZM1000005919	14	21/08/2023	21/08/2038	20/06/2024	14	K3,091,000.00	K1,919,517.00	62.07	62.29	25.00	25.00
ZM1000004730	12	22/03/2021	22/03/2028	17/06/2024	14	K2,098,000.00	K1,538,690.08	73.34	73.34	24.46	24.46
ZM1000004748	14	22/03/2021	22/03/2036	17/06/2024	12	K6,823,000.00	K4,549,523.46	66.67	66.94	23.11	23.21
ZM1000005190	11	23/03/2022	23/03/2027	20/06/2024	2	K389,000.00	K295,082.92	75.86	75.86	25.00	25.00
ZM1000005885	11	21/08/2023	24/07/2028	21/08/2023	4	K74,000.00	K59,698.13	76.62	76.62	21.00	21.00
ZM1000004680	14	25/01/2021	25/01/2036	14/06/2024	13	K7,296,000.00	K5,057,533.01	68.36	69.34	23.07	23.43
ZM1000004680	14	25/01/2021	25/01/2036	17/06/2024	12	K2,161,000.00	K1,499,309.49	69.38	69.38	23.07	23.07
ZM1000005794	11	26/06/2023	26/06/2028	24/06/2024	4	K1,600,000.00	K1,258,956.71	73.23	73.23	21.25	21.25
ZM1000005810	13	26/06/2023	26/06/2033	06/11/2024	9	K25,000,000.00	K14,742,899.66	58.97	58.97	25.80	25.80
ZM1000004334	11	27/04/2020	27/04/2025	17/06/2024	1	K693,000.00	K646,787.97	93.33	93.33	22.13	22.13
ZM1000005554	11	27/12/2022	27/12/2027	27/12/2022	3	K335,000.00	K275,436.00	82.22	82.22	20.50	20.50
ZM1000005505	9	28/11/2022	28/11/2024	20/06/2024	5	K102,000.00	K99,628.63	97.68	97.68	16.00	16.00
ZM1000002999	13	29/08/2016	29/08/2026	17/06/2024	2	K671,000.00	K574,666.82	85.64	85.64	24.22	24.22
ZM1000004805	14	31/05/2021	31/05/2036	17/06/2024	12	K248,000.00	K149,430.73	60.25	60.25	24.63	24.63
ZM1000005471	9	31/12/1899	31/12/1899	31/10/2022	0	K90,000.00	K90,746.91	100.83	100.83	10.10	10.10

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