



SECURITIES AND EXCHANGE COMMISSION
Protecting Investors in the Capital Markets

Date

< Friday, 26 July 2024 >

K1.1bn

Total Nominal Value

K774.6M

Total Market Value

42

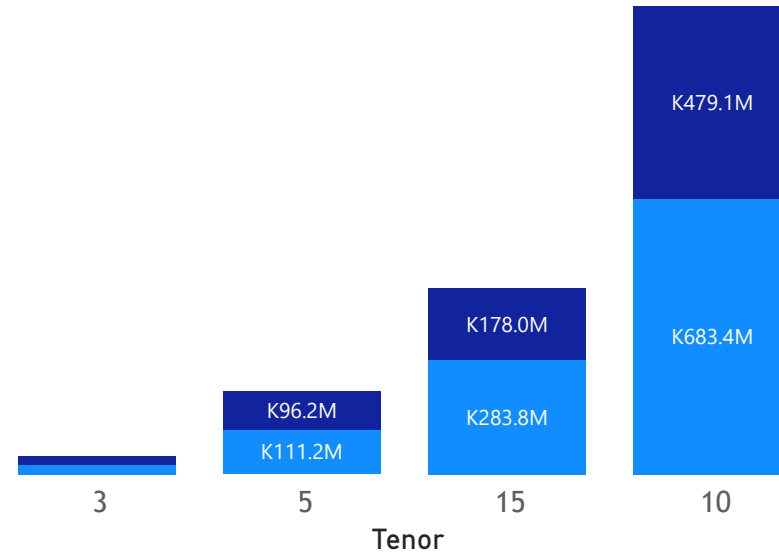
Number of Trades

GRZ Bonds Secondary Market Trade Summary Report

Consideration and Nominal Value

● Nominal Value ● Market Value

Nominal Value and Market Value



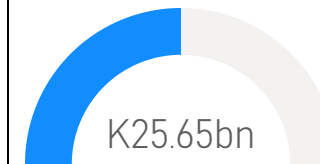
Range of Trade Prices (ZMW)*

Tenor	Min	Max
3	81.56	95.53
5	82.92	86.82
10	66.11	94.10
15	57.03	86.34

Range of Yields Rates*

Tenor	Min	Max
3	17.50	26.70
5	20.25	20.25
10	17.03	24.00
15	20.02	25.75

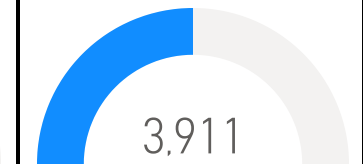
Market Value YTD



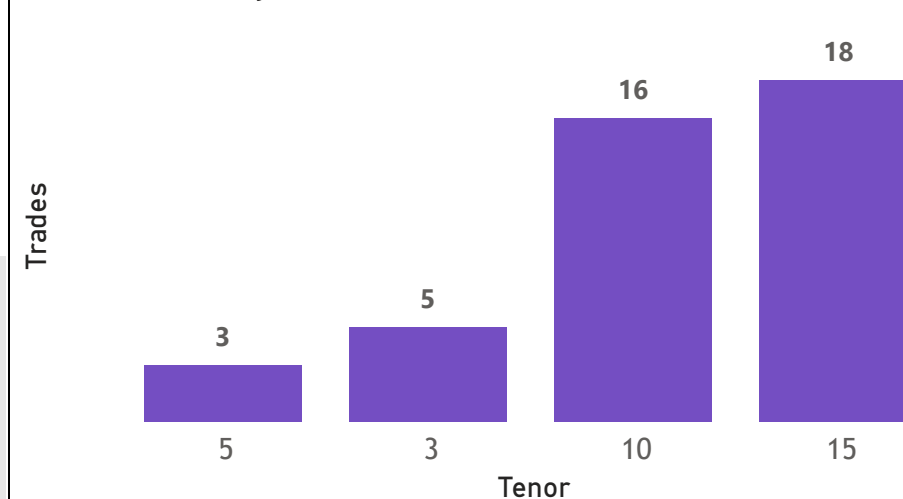
Nominal Value YTD



YTD trades



No. of Trades by Tenor



Primary Market July 19 2024 Auction

Tenor	Cut- Off Yield Rate	Coupon Rates	Range of Successful Yield Rates
2 Years	19.00	19.00	13.9000-19.0000
3 Years	20.50	20.50	19.0000-20.5000
7 Years	24.00	24.00	21.0000-24.0000
5 Years	22.50	22.50	22.0000-22.5000
15 Years	27.25	27.25	22.0000-27.2500
10 Years	25.75	25.75	23.0000-25.7500

*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	01/06/2020	15	K4,693,594.00	K2,999,999.26	61.81	61.81	24.00	24.00
ZM1000004383	14	01/06/2020	01/06/2035	23/07/2024	10	K759,000.00	K499,746.77	65.84	65.84	23.27	23.27
ZM1000004383	14	01/06/2020	01/06/2035	24/07/2024	10	K572,000.00	K375,303.36	65.57	65.76	23.27	23.34
ZM1000004383	14	01/06/2020	01/06/2035	25/07/2024	10	K1,519,000.00	K999,549.59	65.80	65.80	23.27	23.27
ZM1000004383	14	01/06/2020	01/06/2035	26/07/2024	10	K225,300,000.00	K143,052,712.40	61.73	64.88	23.65	24.90
ZM1000004383	14	01/06/2020	01/06/2035	28/07/2024	10	K50,000,000.00	K29,292,167.47	58.35	58.81	25.75	25.75
ZM1000005737	14	05/02/2023	05/02/2038	26/07/2024	13	K66,224.00	K39,999.92	57.03	57.03	25.25	25.25
ZM1000003112	13	05/12/2016	05/12/2026	24/07/2024	2	K318,000.00	K299,240.56	94.10	94.10	17.03	17.03
ZM1000003351	13	18/12/2017	18/12/2027	21/06/2024	3	K1,720,000.00	K1,499,650.94	74.35	74.35	18.79	18.79
ZM1000004979	13	20/09/2021	20/09/2031	26/07/2024	7	K6,856,030.00	K4,999,997.77	68.23	68.23	22.00	22.00
ZM1000005919	14	21/08/2023	21/08/2038	19/07/2024	14	K73,000.00	K49,423.01	67.70	67.70	23.31	23.31
ZM1000004748	14	22/03/2021	22/03/2036	19/07/2024	11	K74,000.00	K49,896.17	67.43	67.43	23.44	23.44
ZM1000005182	10	23/03/2022	23/03/2025	23/07/2024	0	K355,000.00	K333,180.13	93.85	93.85	26.70	26.70
ZM1000005182	10	23/03/2022	23/03/2025	29/07/2024	0	K10,140,383.00	K10,028,498.16	95.25	95.53	17.50	18.00
ZM1000004672	13	25/01/2021	25/01/2031	23/07/2024	6	K537,000,000.00	K380,546,040.90	66.73	72.28	23.15	23.50
ZM1000004672	13	25/01/2021	25/01/2031	25/01/2021	10	K137,000,000.00	K91,425,739.52	66.70	66.70	23.15	23.15
ZM1000005307	10	27/06/2022	27/06/2025	26/07/2024	0	K220,000.00	K202,324.64	91.17	91.17	21.00	21.00
ZM1000005992	10	27/11/2023	27/11/2026	27/11/2023	3	K13,000,000.00	K10,816,602.63	81.56	81.56	20.25	20.25
ZM1000005075	11	27/12/2021	27/12/2026	27/12/2021	5	K13,200,000.00	K11,060,249.98	82.92	82.92	20.25	20.25
ZM1000005570	13	27/12/2022	27/12/2032	18/07/2024	8	K500,000.00	K304,338.58	66.11	66.11	24.00	24.00
ZM1000004839	11	28/06/2021	28/06/2026	26/07/2024	1	K97,992,000.00	K85,091,337.10	86.82	86.82	20.25	20.25
ZM1000002262	14	01/09/2014	28/08/2029	02/06/2024	5	K347,000.00	K299,598.64	86.34	86.34	20.13	20.13

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