GRZ Bonds Secondary Market Trade Summary Report

SECURITIES AND EXCHANGE COMMISSION
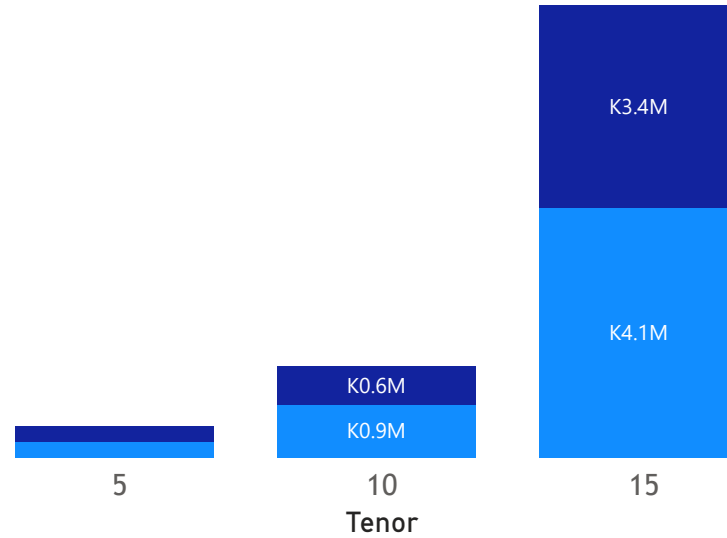*Protecting Investors in the Capital Markets*

Date

< Friday, 3 January 2025 >

K5.2M
Total Nominal Value

K4.3M
Total Market Value

9
Number of Trades

Consideration and Nominal Value

● Nominal Value ● Market Value

Nominal Value and Market Value

- Tenor 5
- Tenor 10: K0.6M, K0.9M
- Tenor 15: K3.4M, K4.1M

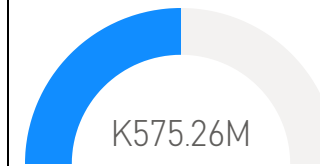## No. of Trades by Tenor

- Tenor 5: 2
- Tenor 10: 2
- Tenor 15: 5

Range of Trade Prices (ZMW)*

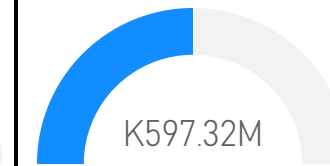| Tenor	Min	Max
5	80.95	119.96
10	69.55	74.46
15	70.78	122.63

Range of Yields Rates*

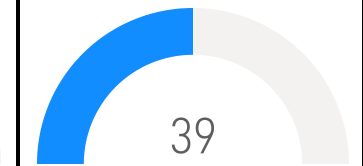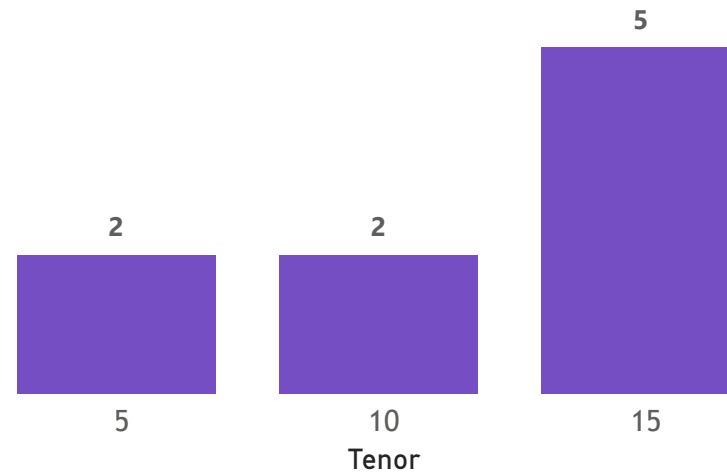| Tenor	Min	Max
5	19.42	20.50
10	21.00	22.00
15	20.10	23.50

Market Value YTD
K575.26M

Nominal Value YTD
K597.32M

YTD trades
39

Primary Market January 18 2025 Auction

Tenor	Cut- Off Yield Rate	Coupon Rates	Range of Successful Yield Rates
2 Years	16.50	16.50	0.0000-16.5000
3 Years	19.95	19.95	15.0000-19.9500
5 Years	20.80	20.80	7.0000-20.8000
7 Years	21.50	21.50	12.0000-21.5000
10 Years	22.50	22.50	0.2300-22.5000
15 Years	23.25	23.25	0.2300-23.2500

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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	20/12/2027	7	K400,000.00	K299,831.19	74.96	74.96	20.10	20.10
ZM1000004383	14	01/06/2020	01/06/2035	20/12/2029	5	K2,775,981.00	K2,000,001.41	70.78	70.78	21.00	21.00
ZM1000006636	27.75	01/10/2024	01/10/2039	20/12/2032	6	K613,000.00	K813,784.94	122.63	122.63	23.50	23.50
ZM1000006545	23.5	02/09/2024	02/09/2029	20/12/2033	-4	K150,000.00	K179,939.22	119.96	119.96	19.42	19.42
ZM1000005695	13	04/03/2023	04/03/2033	20/12/2028	4	K200,000.00	K139,100.59	69.55	69.55	22.00	22.00
ZM1000005430	11	19/09/2022	19/09/2027	20/12/2025	1	K100,000.00	K84,232.43	80.95	80.95	20.50	20.50
ZM1000005166	14	21/02/2022	21/02/2037	20/12/2030	6	K167,254.00	K119,999.98	71.71	71.71	22.00	22.00
ZM1000005166	14	21/02/2022	21/02/2037	20/12/2031	5	K167,254.00	K119,999.98	71.71	71.71	22.00	22.00
ZM1000005216	13	23/03/2022	23/03/2032	20/12/2026	5	K671,000.00	K499,653.95	74.46	74.46	21.00	21.00