



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

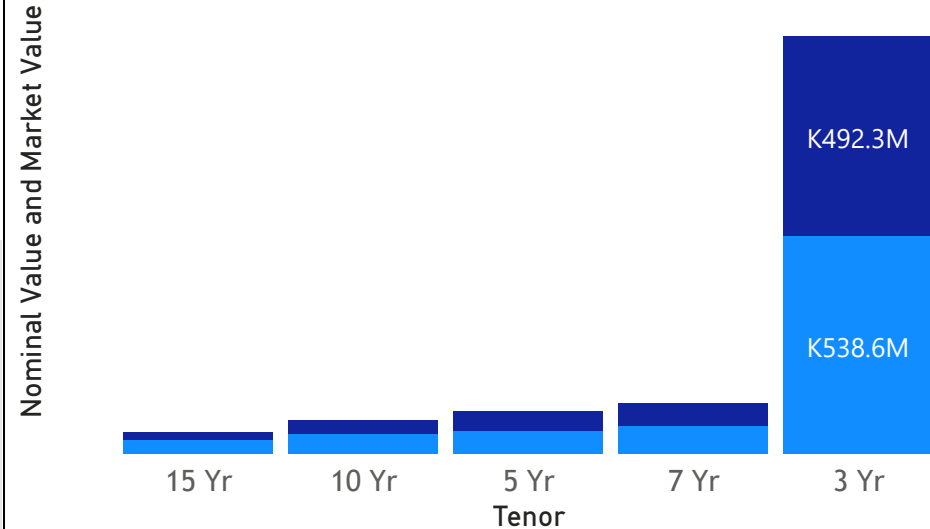
Date

Thursday, 6 July 2023

# GRZ Bonds Secondary Market Trade Summary Report

## Consideration and Nominal Value

● Nominal Value ● Market Value



## Range of Trade Prices (ZMW)\*

Tenor	Min	Max
7 Yr	69.87	91.81
5 Yr	73.75	89.03
3 Yr	91.35	99.13
15 Yr	55.42	61.94
10 Yr	53.66	75.42

## Range of Yields Rates\*

Tenor	Min	Max
7 Yr	20.21	24.25
5 Yr	19.16	24.90
3 Yr	16.48	39.00
15 Yr	24.24	27.75
10 Yr	21.06	27.50

**K749.6M**

Total Nominal Value

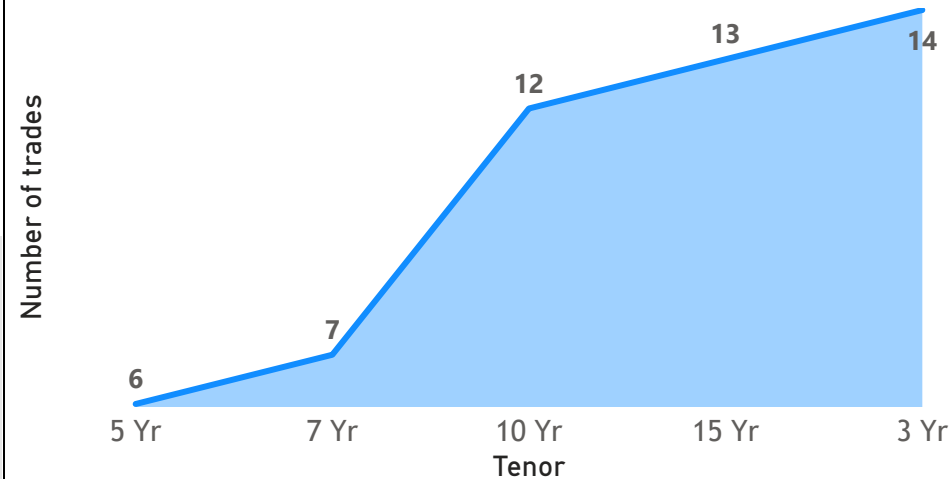
**K649.1M**

Total Market Value

**52**

Number of Trades

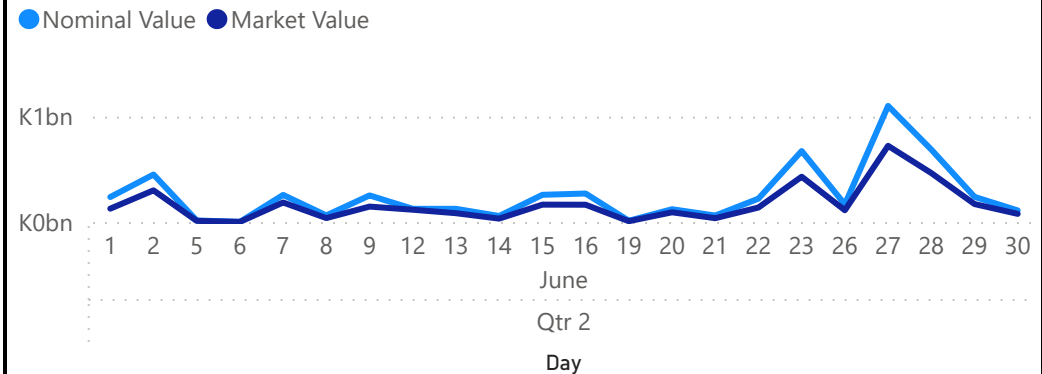
## No. of Trades by Tenor



## Primary Market June 23 2023 Auction

Tenor	Cut- Off Yield Rate	Coupon Rates	Range of Successful Yield Rates	Cut- Off Bid Price (K)
2 Years	18.00	9	16.0000-18.0000	85.42
3 Years	22.00	10	19.0000-22.0000	74.62
5 Years	24.50	11	11.0000-24.5000	62.25
7 Years	25.30	12	23.4900-25.3000	57.35
15 Years	27.75	14	25.5000-27.7500	51.46
10 Years	27.75	13	25.0000-27.7500	50.80

## June 2023 Activity



\*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	14.00	01/06/2020	01/06/2035	06/07/2023	11	K20,806,000.00	K12,056,071.93	57.78	61.94	24.26	26.00
ZM1000004383	14.00	01/06/2020	01/06/2035	29/06/2023	11	K1,626,000.00	K999,665.98	61.48	61.48	24.26	24.26
ZM1000005000	12.00	01/11/2021	01/11/2028	06/07/2023	5	K2,684,000.00	K1,875,298.44	69.87	69.87	22.75	22.75
ZM1000005695	13.00	04/03/2023	04/03/2023	06/07/2023	0	K13,996,000.00	K8,429,576.33	59.10	62.13	24.21	25.50
ZM1000005695	13.00	04/03/2023	04/03/2023	10/07/2023	0	K8,749,000.00	K5,170,983.67	55.61	55.61	25.50	25.50
ZM1000003286	12.00	04/09/2017	04/09/2024	30/06/2023	1	K2,833,000.00	K2,600,936.28	91.81	91.81	24.25	24.25
ZM1000004094	11.00	17/06/2019	17/06/2024	26/06/2023	0	K3,800,000.00	K3,381,131.47	88.98	88.98	24.90	24.90
ZM1000004094	11.00	17/06/2019	17/06/2024	27/06/2023	0	K4,572,000.00	K4,070,651.88	89.03	89.03	24.90	24.90
ZM1000003997	13.00	17/12/2018	17/12/2028	06/07/2023	5	K3,977,000.00	K2,999,365.69	75.42	75.42	21.06	21.06
ZM1000004730	12.00	22/03/2021	22/03/2028	06/07/2023	4	K1,312,000.00	K999,322.77	76.17	76.17	21.34	21.34
ZM1000005612	14.00	23/01/2023	23/01/2038	06/07/2023	14	K430,000.00	K249,529.39	58.03	58.03	27.75	27.75
ZM1000004482	10.00	24/08/2020	24/08/2023	27/06/2023	0	K1,180,000.00	K1,169,771.23	99.13	99.13	39.00	39.00
ZM1000005810	13.00	26/06/2023	26/06/2033	06/07/2023	10	K3,352,000.00	K1,975,901.65	58.95	58.95	24.21	24.21
ZM1000005828	14.00	26/06/2023	26/06/2038	06/07/2023	15	K10,239,000.00	K6,096,626.16	58.79	59.67	24.24	24.60
ZM1000005067	10.00	27/12/2021	27/12/2024	26/06/2023	1	K588,000.00	K539,455.86	91.74	91.74	16.48	16.48
ZM1000005091	13.00	27/12/2021	27/12/2031	07/06/2023	8	K87,610.00	K47,002.24	53.66	53.66	27.50	27.50
ZM1000004821	10.00	28/06/2021	28/06/2024	26/06/2023	1	K168,000,000.00	K153,463,459.40	91.35	91.35	20.00	20.00
ZM1000004821	10.00	28/06/2021	28/06/2024	28/06/2023	1	K368,850,000.00	K337,110,437.28	91.39	91.39	20.00	20.00
ZM1000004839	11.00	28/06/2021	28/06/2026	06/07/2023	2	K7,269,000.00	K5,999,256.96	82.53	82.53	19.16	19.16
ZM1000004581	12.00	30/11/2020	30/11/2027	06/07/2023	4	K639,000.00	K499,340.94	78.14	78.14	20.21	20.21
ZM1000004581	12.00	30/11/2020	30/11/2027	07/06/2023	4	K4,246,050.00	K3,000,004.16	70.67	70.67	23.50	23.50
ZM1000004599	14.00	30/11/2020	30/11/2035	07/06/2023	12	K320,000.00	K177,363.52	55.42	55.42	27.00	27.00