



SECURITIES AND EXCHANGE COMMISSION
Protecting Investors in the Capital Markets

Date

< Tuesday, 1 August 2023 >

K400.7M

Total Nominal Value

K254.2M

Total Market Value

26

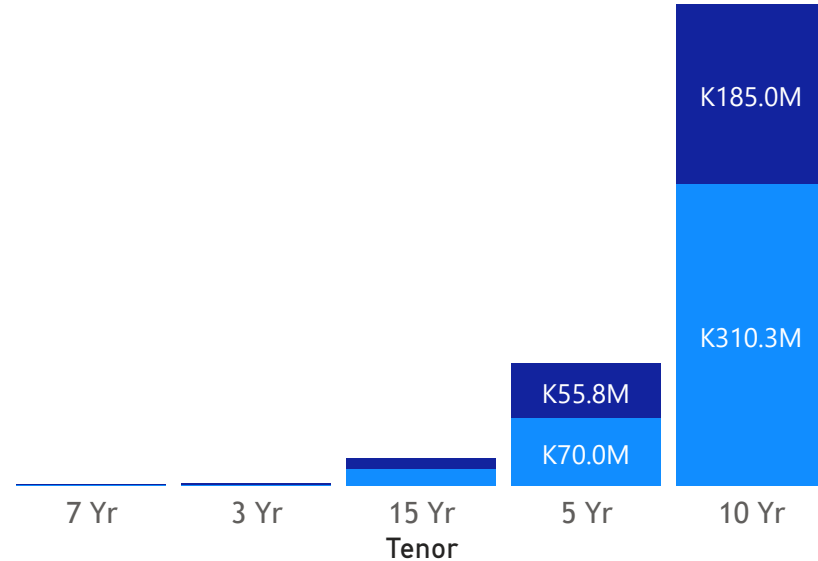
Number of Trades

GRZ Bonds Secondary Market Trade Summary Report

Consideration and Nominal Value

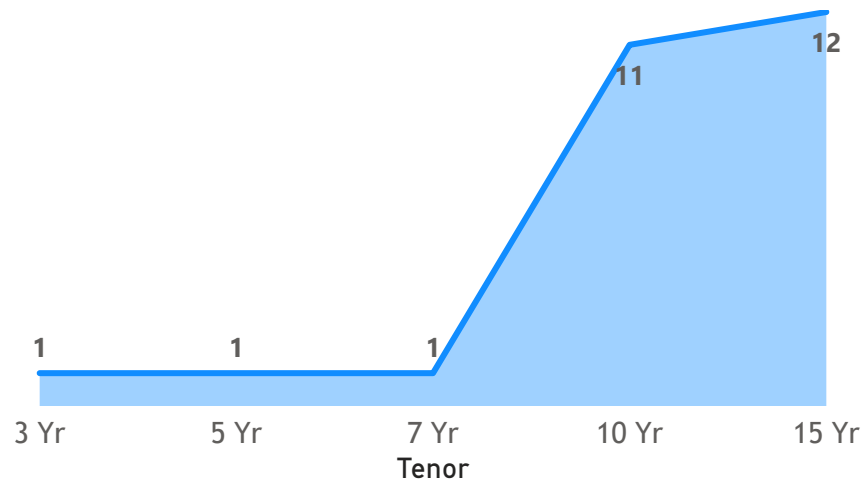
● Nominal Value ● Market Value

Nominal Value and Market Value



No. of Trades by Tenor

Number of trades



Range of Trade Prices (ZMW)*

Tenor	Min Price (ZMW)	Max Price (ZMW)
7 Yr	67.03	67.03
5 Yr	79.73	79.73
3 Yr	87.93	87.93
15 Yr	25.00	72.05
10 Yr	26.25	64.90

Range of Yields Rates*

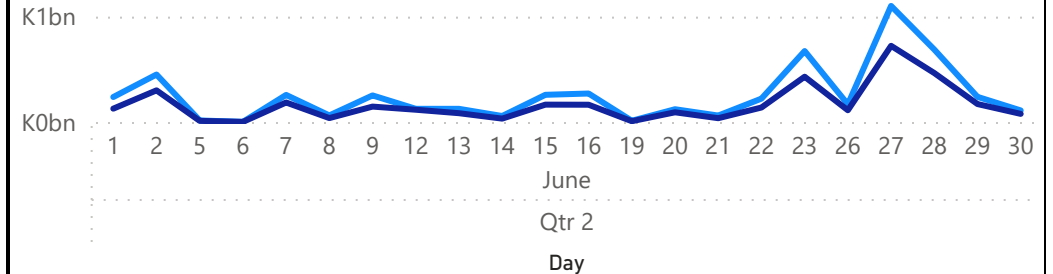
Tenor	Min Yield (%)	Max Yield (%)
7 Yr	21.81	21.81
3 Yr	21.28	21.28
15 Yr	23.33	63.16
10 Yr	23.29	55.20

Primary Market July 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	16.5000-18.0000	85.42
3 Years	22.00	10	19.0000-22.0000	75.82
5 Years	24.50	11	22.0000-24.5000	63.36
7 Years	25.30	12	12.0000-25.3000	57.35
10 Years	26.75	13	23.0000-26.7500	53.80
15 Years	27.75	14	24.0000-27.7500	51.46

June 2023 Activity

● Nominal Value ● Market Value



*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	01/08/2023	11	K144,000.00	K91,543.24	63.57	63.57	23.99	23.99
ZM1000003120	14.00	05/12/2016	05/12/2031	01/08/2023	8	K2,965,500.00	K1,872,894.56	25.50	25.50	63.16	63.16
ZM1000005463	14.00	19/09/2022	19/09/2037	01/08/2023	14	K538,000.00	K331,830.67	26.50	64.61	24.25	59.31
ZM1000005406	14.00	22/08/2022	22/08/2037	01/08/2023	14	K6,175,000.00	K3,999,717.61	64.77	64.77	24.60	24.60
ZM1000005851	14.00	24/07/2023	24/07/2038	01/08/2023	15	K1,214,106.00	K700,000.00	25.00	25.00	57.65	57.65
ZM1000005802	12.00	26/06/2023	26/06/2030	01/08/2023	6	K1,342,000.00	K899,589.46	67.03	67.03	21.81	21.81
ZM1000005810	13.00	26/06/2023	26/06/2033	01/08/2023	9	K101,541,700.00	K59,487,627.98	26.25	62.13	23.29	55.20
ZM1000003187	14.00	27/02/2017	27/02/2032	01/08/2023	8	K4,024,000.00	K2,899,439.84	72.05	72.05	23.33	23.33
ZM1000005067	10.00	27/12/2021	27/12/2024	01/08/2023	1	K1,355,000.00	K1,191,428.41	87.93	87.93	21.28	21.28
ZM1000005109	14.00	27/12/2021	27/12/2036	01/08/2023	13	K2,600,000.00	K1,373,595.04	28.00	28.00	52.84	52.84