



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

Date

< Tuesday, 8 August 2023 >

**K255.0M**

Total Nominal Value

**K160.0M**

Total Market Value

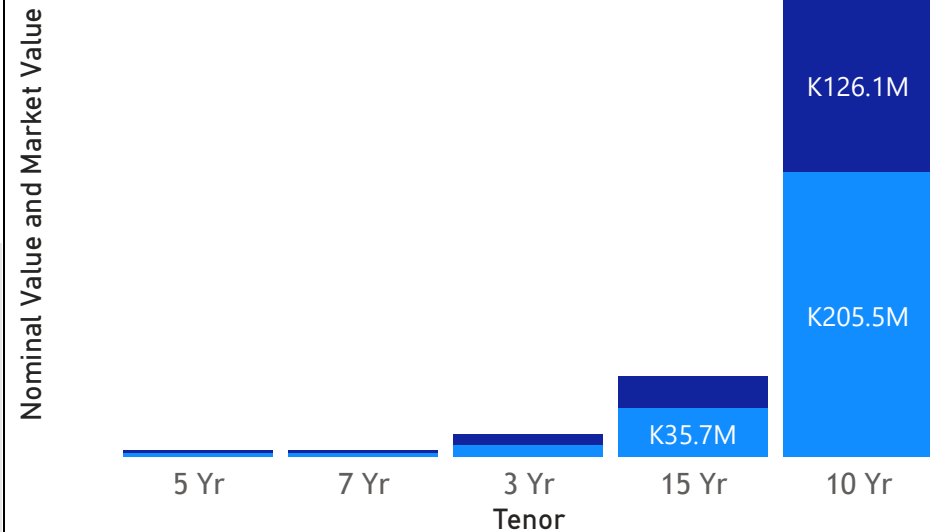
**34**

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 Price	Max Price
7 Yr	67.03	67.03
5 Yr	65.87	89.98
3 Yr	85.39	93.71
15 Yr	50.39	72.05
10 Yr	57.40	88.90

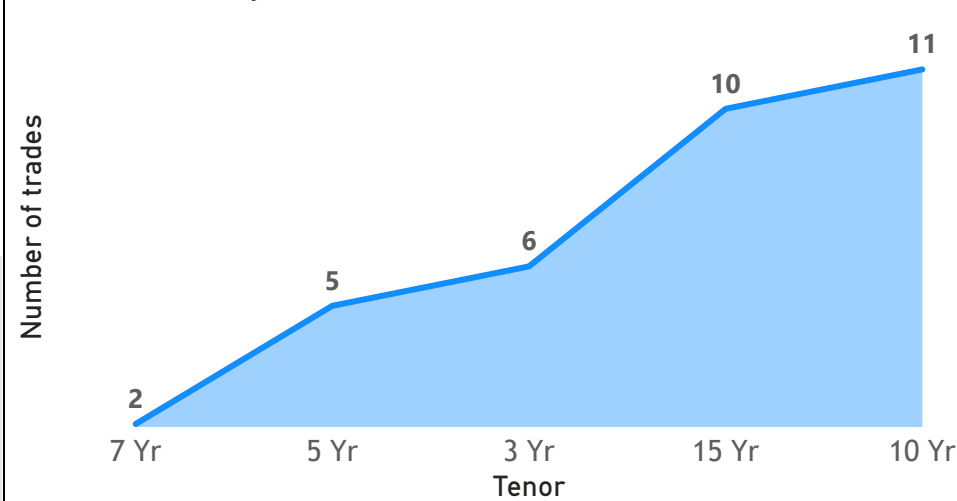
## Range of Yields Rates\*

Tenor	Min Yield	Max Yield
7 Yr	21.81	21.81
5 Yr	17.50	24.72
3 Yr	21.81	25.96
15 Yr	23.33	28.30
10 Yr	18.83	26.25

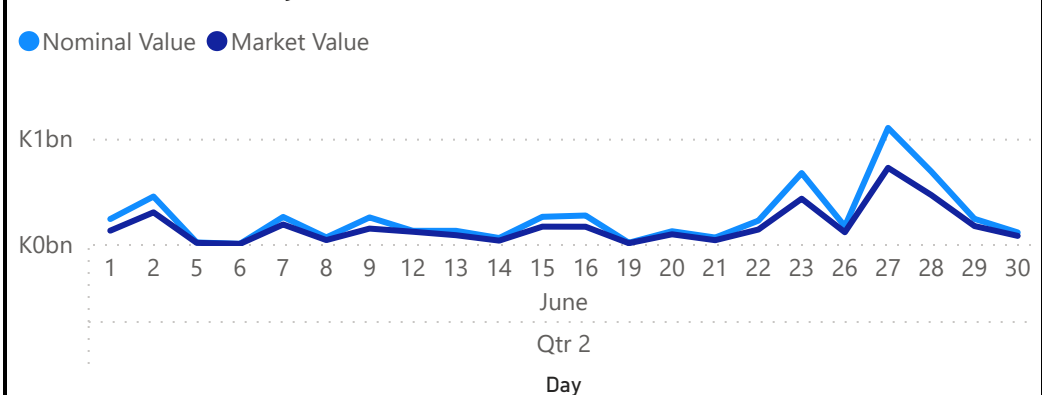
## Primary Market July 23 2023 Auction

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

## No. of Trades by Tenor



## 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	01/08/2023	11	K144,000.00	K91,543.24	63.57	63.57	23.99	23.99
ZM1000004383	14.00	01/06/2020	01/06/2035	14/06/2023	12	K144,000.00	K91,543.24	63.57	63.57	23.99	23.99
ZM1000003997	13.00	17/12/2018	17/12/2028	02/08/2023	5	K2,631,000.00	K1,999,503.56	76.00	76.00	21.29	21.29
ZM1000005463	14.00	19/09/2022	19/09/2037	01/08/2023	14	K238,000.00	K153,766.45	64.61	64.61	24.25	24.25
ZM1000004946	10.00	20/09/2021	20/09/2024	26/07/2023	1	K1,888,000.00	K1,743,406.15	92.34	92.34	21.81	21.81
ZM1000003054	13.00	21/11/2016	21/11/2026	02/08/2023	3	K562,000.00	K499,638.79	88.90	88.90	18.83	18.83
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
ZM1000005406	14.00	22/08/2022	22/08/2037	08/01/2023	14	K6,175,000.00	K3,999,717.61	64.77	64.77	24.60	24.60
ZM1000005182	10.00	23/03/2022	23/03/2025	25/07/2023	1	K1,215,000.00	K1,037,481.84	85.39	85.39	23.81	23.81
ZM1000005851	14.00	24/07/2023	24/07/2038	01/08/2023	15	K14,000,000.00	K7,820,878.49	55.86	55.86	25.80	25.80
ZM1000005851	14.00	24/07/2023	24/07/2038	08/08/2023	15	K800,000.00	K415,908.28	50.39	52.40	27.25	28.30
ZM1000004649	10.00	25/01/2021	25/01/2024	02/08/2023	0	K1,491,000.00	K1,397,224.47	93.71	93.71	25.96	25.96
ZM1000004649	10.00	25/01/2021	25/01/2024	31/07/2023	0	K1,154,000.00	K1,078,828.16	93.49	93.49	25.78	25.78
ZM1000004656	11.00	25/01/2021	25/01/2026	08/03/2023	2	K1,329,000.00	K1,008,340.64	75.87	75.87	24.72	24.72
ZM1000004672	13.00	25/01/2021	25/01/2031	26/07/2023	7	K100,000,000.00	K63,607,949.32	63.61	63.61	23.80	23.80
ZM1000005794	11.00	26/06/2023	26/06/2028	08/08/2023	4	K577,030.00	K379,990.22	65.87	65.87	23.61	23.61
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
ZM1000005802	12.00	26/06/2023	26/06/2030	08/04/2023	7	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	K101,125,000.00	K59,257,626.56	58.56	62.13	23.29	24.75
ZM1000005810	13.00	26/06/2023	26/06/2033	08/04/2023	10	K1,125,000.00	K698,985.46	62.13	62.13	23.29	23.29
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
ZM1000003187	14.00	27/02/2017	27/02/2032	08/01/2023	9	K4,024,000.00	K2,899,439.84	72.05	72.05	23.33	23.33
ZM1000004433	11.00	27/07/2020	27/07/2025	08/08/2023	1	K666,840.00	K599,998.74	89.98	89.98	17.50	17.50