



SECURITIES AND EXCHANGE COMMISSION
Protecting Investors in the Capital Markets

Date

Tuesday, 22 August 2023

K486.9M

Total Nominal Value

K339.9M

Total Market Value

36

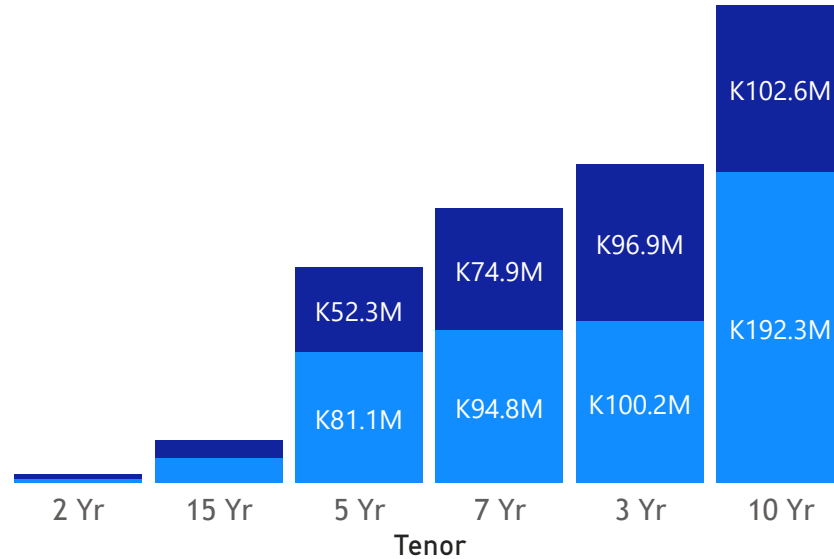
Number of Trades

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
7 Yr	67.57	96.70
5 Yr	63.29	93.47
3 Yr	96.69	99.00
2 Yr	92.95	102.18
15 Yr	54.62	90.28
10 Yr	52.77	72.25

Range of Yields Rates*

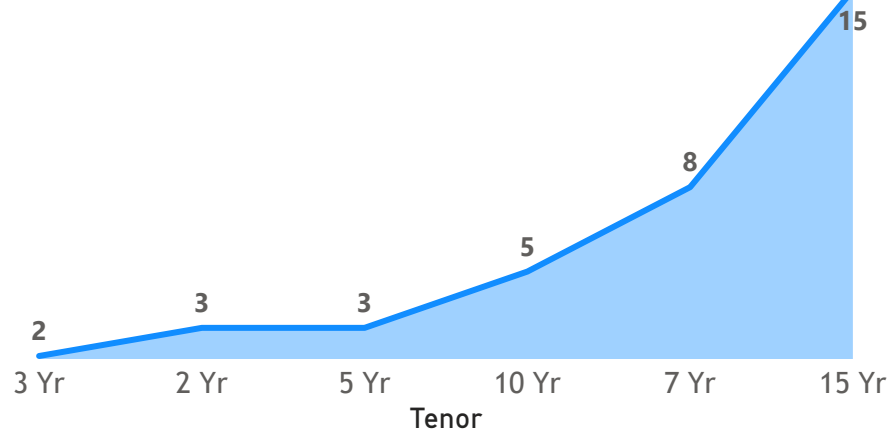
Tenor	Min	Max
7 Yr	21.25	23.62
5 Yr	22.81	24.00
3 Yr	15.25	16.00
2 Yr	12.00	25.00
15 Yr	22.90	29.00
10 Yr	23.00	29.70

Primary Market August 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	17.0000-18.0000	85.42
3 Years	22.00	10	20.0000-22.0000	74.62
5 Years	24.50	11	22.5000-24.5000	62.25
7 Years	25.30	12	24.0000-25.3000	57.35
10 Years	26.75	13	20.0000-26.7500	52.77
15 Years	27.75	14	24.0000-27.7500	51.46

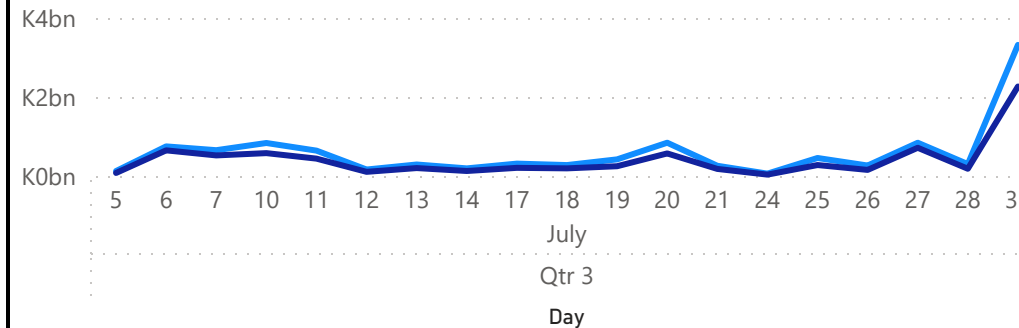
No. of Trades by Tenor

Number of trades



July 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 information.

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	15/08/2023	11	K779,000.00	K499,546.06	64.13	64.13	23.99	23.99
ZM1000004383	14.00	01/06/2020	01/06/2035	16/08/2023	11	K1,245,000.00	K799,863.31	64.25	64.25	23.99	23.99
ZM1000004995	9.00	01/11/2021	01/11/2023	22/08/2023	0	K2,400,000.00	K2,453,237.20	102.18	102.18	12.00	12.00
ZM1000005000	12.00	01/11/2021	01/11/2028	15/08/2023	5	K3,990,000.00	K2,999,433.09	75.17	75.17	21.25	21.25
ZM1000005000	12.00	01/11/2021	01/11/2028	17/08/2023	5	K10,618,000.00	K7,999,640.32	75.34	75.34	21.25	21.25
ZM1000005703	14.00	04/03/2023	04/03/2026	16/08/2023	2	K77,000.00	K42,969.36	55.80	55.80	28.30	28.30
ZM1000005703	14.00	04/03/2023	04/03/2026	22/08/2023	2	K300,000.00	K163,865.33	54.62	54.62	29.00	29.00
ZM1000003245	12.00	05/07/2017	05/07/2024	14/08/2023	0	K554,000.00	K516,812.19	93.29	93.29	22.56	22.56
ZM1000004094	11.00	17/06/2019	17/06/2024	14/08/2023	0	K1,734,000.00	K1,616,447.92	93.22	93.22	22.81	22.81
ZM1000004094	11.00	17/06/2019	17/06/2024	17/08/2023	0	K1,399,000.00	K1,307,650.07	93.47	93.47	22.85	22.85
ZM1000003997	13.00	17/12/2018	17/12/2028	15/08/2023	5	K449,000.00	K324,411.11	72.25	72.25	23.00	23.00
ZM1000001140	14.00	22/11/2010	18/11/2025	14/08/2023	2	K1,141,000.00	K1,030,109.93	90.28	90.28	22.90	22.90
ZM1000003351	13.00	18/12/2017	18/12/2027	22/08/2023	4	K95,000.00	K59,849.51	63.00	63.00	29.70	29.70
ZM1000005463	14.00	19/09/2022	19/09/2037	17/08/2023	14	K2,754,000.00	K1,799,495.59	65.34	65.34	24.25	24.25
ZM1000004946	10.00	20/09/2021	20/09/2024	15/08/2023	1	K202,000.00	K199,977.55	99.00	99.00	15.25	15.25
ZM1000005141	9.00	21/02/2022	21/02/2024	22/08/2023	0	K215,000.00	K199,846.19	92.95	92.95	25.00	25.00
ZM1000005901	13.00	21/08/2023	21/08/2033	17/08/2023	10	K90,000,000.00	K48,448,724.79	53.83	53.83	26.25	26.25
ZM1000005901	13.00	21/08/2023	21/08/2033	21/08/2023	10	K100,000,000.00	K52,772,902.31	52.77	52.77	26.74	26.74
ZM1000005406	14.00	22/08/2022	22/08/2037	15/08/2023	14	K679,000.00	K449,596.74	66.21	66.21	24.25	24.25
ZM1000002940	14.00	23/05/2016	23/05/2031	12/06/2023	7	K289,000.00	K199,365.17	68.98	68.98	23.90	23.90
ZM1000003203	12.00	24/04/2017	24/04/2024	14/08/2023	0	K976,000.00	K943,781.48	96.70	96.70	23.62	23.62
ZM1000005885	11.00	21/08/2023	24/07/2028	17/08/2023	4	K78,000,000.00	K49,364,902.85	63.29	63.29	24.00	24.00
ZM1000005851	14.00	24/07/2023	24/07/2038	16/08/2023	14	K4,156,000.00	K2,499,209.46	60.13	60.13	24.25	24.25