



SECURITIES AND EXCHANGE COMMISSION
Protecting Investors in the Capital Markets

Date

Thursday, 24 August 2023

K249.4M

Total Nominal Value

K140.5M

Total Market Value

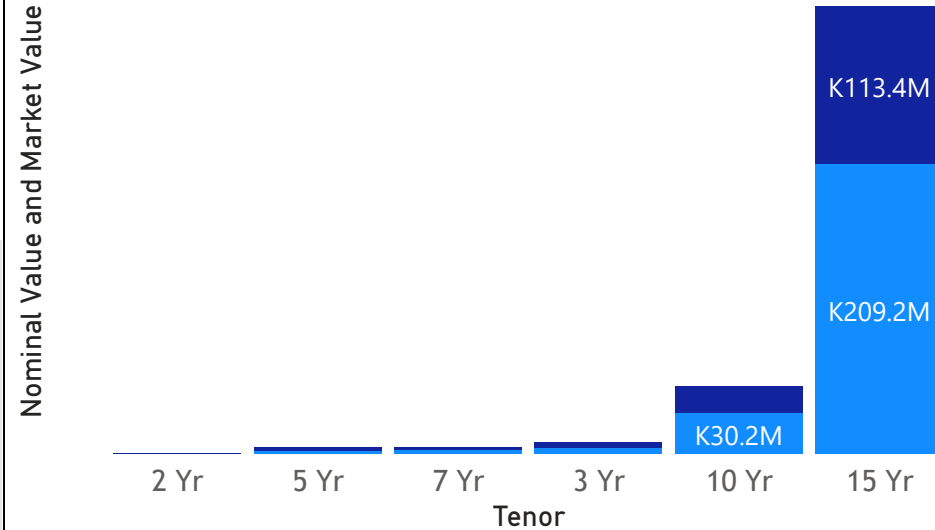
30

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	69.42	91.45
5 Yr	71.21	97.57
3 Yr	88.99	94.55
2 Yr	89.02	89.02
15 Yr	51.60	69.53
10 Yr	61.36	71.34

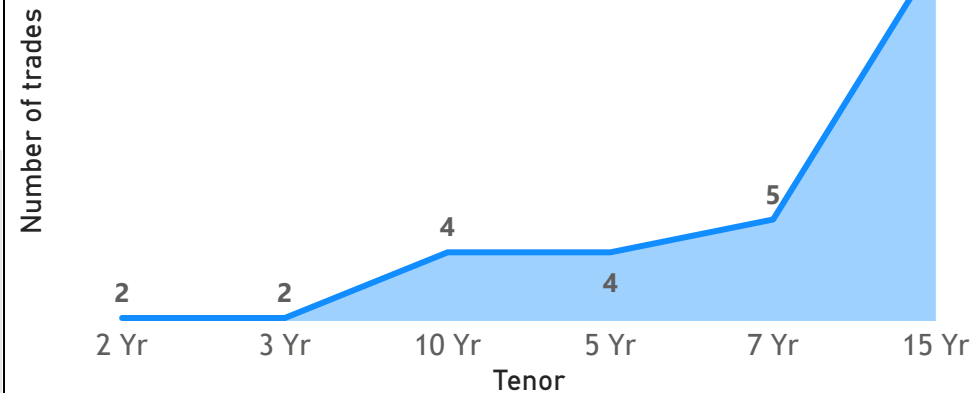
Range of Yields Rates*

Tenor	Min Yield	Max Yield
7 Yr	22.29	26.42
5 Yr	17.03	25.00
3 Yr	21.88	28.09
2 Yr	20.00	20.00
15 Yr	23.52	27.75
10 Yr	23.50	24.25

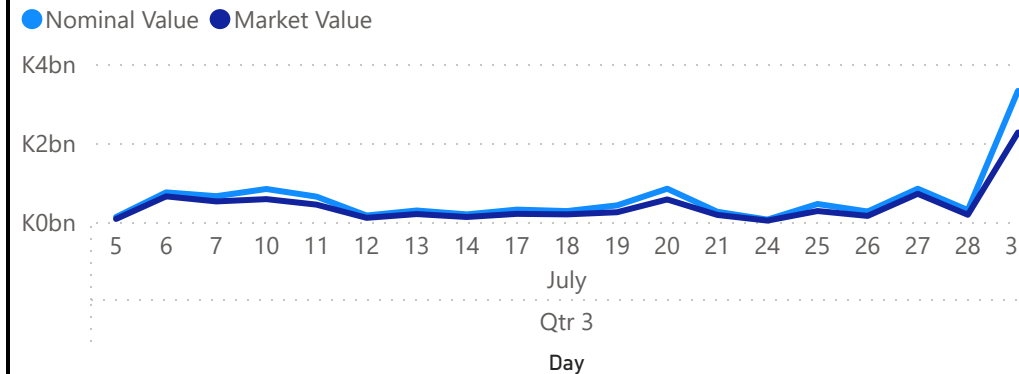
Primary Market August 23 2023 Auction

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



July 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	21/08/2023	11	K1,854,000.00	K1,499,236.97	62.78	62.78	24.62	24.62
ZM1000005000	12.00	01/11/2021	01/11/2028	21/08/2023	5	K2,209,000.00	K1,048,870.32	72.94	72.94	22.29	22.29
ZM1000004094	11.00	17/06/2019	17/06/2024	21/08/2023	0	K1,607,000.00	K1,567,995.14	97.57	97.57	17.03	17.03
ZM1000004094	11.00	17/06/2019	17/06/2024	24/08/2023	0	K644,000.00	K602,220.36	93.51	93.51	22.87	22.87
ZM1000003997	13.00	17/12/2018	17/12/2028	24/08/2023	5	K1,160,383.00	K828,482.53	71.34	71.34	23.50	23.50
ZM1000005463	14.00	19/09/2022	19/09/2037	21/08/2023	14	K3,609,000.00	K2,468,546.87	63.30	63.30	25.13	25.13
ZM1000005919	14.00	21/08/2023	21/08/2038	24/08/2023	15	K155,000.00	K79,986.24	51.60	51.60	27.75	27.75
ZM1000003062	14.00	21/11/2016	21/11/2031	21/08/2023	8	K1,003,000.00	K4,099,514.48	69.53	69.53	23.52	23.52
ZM1000005406	14.00	22/08/2022	22/08/2037	21/08/2023	14	K719,000.00	K499,466.24	57.41	57.41	25.12	25.12
ZM1000005182	10.00	23/03/2022	23/03/2025	21/08/2023	1	K1,373,000.00	K1,221,836.52	88.99	88.99	21.88	21.88
ZM1000003203	12.00	24/04/2017	24/04/2024	24/08/2023	0	K728,000.00	K665,764.54	91.45	91.45	26.42	26.42
ZM1000005851	14.00	24/07/2023	24/07/2038	21/08/2023	14	K789,000.00	K499,611.35	57.69	57.69	25.32	25.32
ZM1000004649	10.00	25/01/2021	25/01/2024	24/08/2023	0	K3,060,000.00	K2,893,260.60	94.55	94.55	28.09	28.09
ZM1000004672	13.00	25/01/2021	25/01/2031	22/08/2023	7	K14,000,000.00	K8,751,161.04	62.51	62.51	24.25	24.25
ZM1000005828	14.00	26/06/2023	26/06/2038	21/08/2023	14	K1,071,000.00	K629,542.52	58.78	58.78	25.31	25.31
ZM1000005539	9.00	27/12/2022	27/12/2024	24/08/2023	1	K138,000.00	K122,804.26	89.02	89.02	20.00	20.00
ZM1000005075	11.00	27/12/2021	27/12/2026	24/08/2023	3	K177,838.00	K126,598.92	71.21	71.21	25.00	25.00
ZM1000004581	12.00	30/11/2020	30/11/2027	24/08/2023	4	K70,000.00	K50,596.75	69.42	69.42	23.75	23.75