



SECURITIES AND EXCHANGE COMMISSION
Protecting Investors in the Capital Markets

Date

< Friday, 25 August 2023

K28.1M

Total Nominal Value

K19.9M

Total Market Value

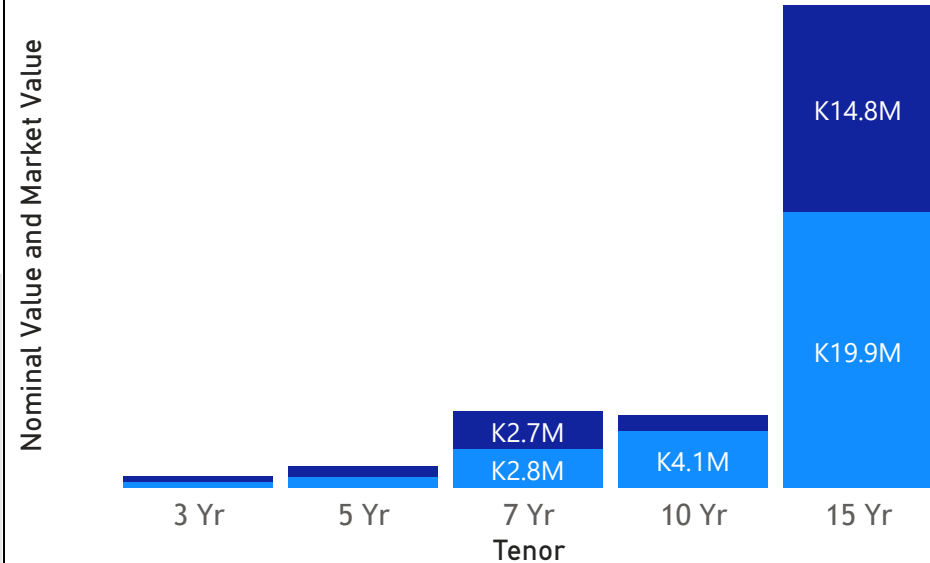
26

Number of Trades

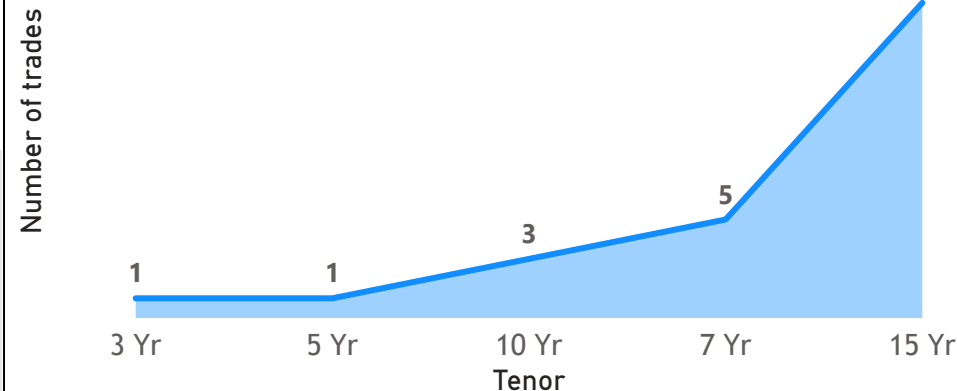
GRZ Bonds Secondary Market Trade Summary Report

Consideration and Nominal Value

● Nominal Value ● Market Value



No. of Trades by Tenor



Range of Trade Prices (ZMW)*

Tenor	Min Price	Max Price
7 Yr	72.98	101.58
5 Yr	97.61	97.61
3 Yr	96.13	96.13
15 Yr	53.63	90.25
10 Yr	55.26	73.26

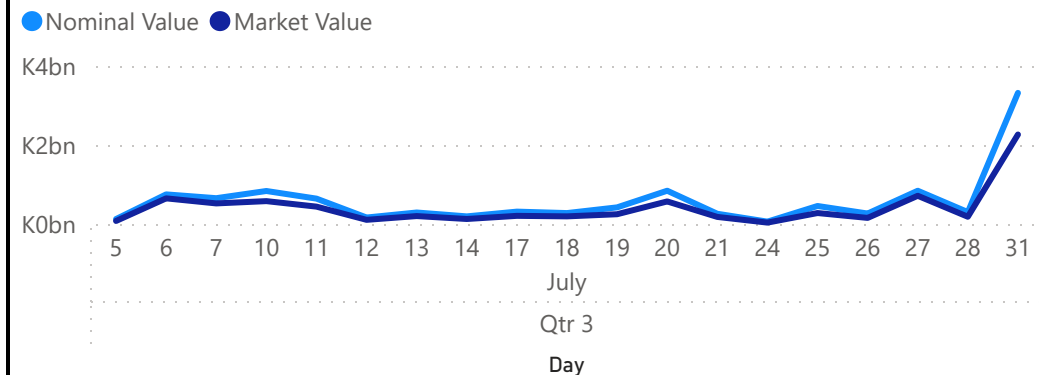
Range of Yields Rates*

Tenor	Min Yield	Max Yield
7 Yr	15.96	22.60
5 Yr	17.04	17.04
3 Yr	16.00	16.00
15 Yr	23.20	27.89
10 Yr	22.70	26.67

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

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	22/08/2023	11	K3,795,000.00	K2,254,329.71	58.50	62.82	24.62	26.50
ZM1000005000	12.00	01/11/2021	01/11/2028	22/08/2023	5	K137,000.00	K99,984.93	72.98	72.98	22.29	22.29
ZM1000003286	12.00	04/09/2017	04/09/2024	22/08/2023	1	K1,168,000.00	K1,161,246.02	99.42	99.42	19.00	19.00
ZM1000004094	11.00	17/06/2019	17/06/2024	22/08/2023	0	K798,000.00	K778,922.63	97.61	97.61	17.04	17.04
ZM1000003997	13.00	17/12/2018	17/12/2028	22/08/2023	5	K3,136,000.00	K570,857.56	71.40	73.26	22.70	23.50
ZM1000001140	14.00	22/11/2010	18/11/2025	22/08/2023	2	K713,000.00	K643,512.40	90.25	90.25	23.20	23.20
ZM1000005463	14.00	19/09/2022	19/09/2037	22/08/2023	14	K3,945,000.00	K2,498,649.79	63.34	63.34	25.13	25.13
ZM1000005919	14.00	21/08/2023	21/08/2038	25/08/2023	15	K1,751,290.00	K950,003.88	54.25	54.25	26.50	26.50
ZM1000003062	14.00	21/11/2016	21/11/2031	22/08/2023	8	K1,437,000.00	K999,761.02	69.57	69.57	23.52	23.52
ZM1000004730	12.00	22/03/2021	22/03/2028	22/08/2023	4	K131,000.00	K99,273.32	75.78	75.78	22.60	22.60
ZM1000005182	10.00	23/03/2022	23/03/2025	22/08/2023	1	K416,000.00	K399,915.67	96.13	96.13	16.00	16.00
ZM1000003203	12.00	24/04/2017	24/04/2024	22/08/2023	0	K1,351,000.00	K1,372,354.39	101.58	101.58	15.96	15.96
ZM1000005851	14.00	24/07/2023	24/07/2038	22/08/2023	14	K5,473,000.00	K3,159,535.38	57.73	57.73	25.32	25.32
ZM1000005851	14.00	24/07/2023	24/07/2038	25/08/2023	14	K532,290.00	K3,000,002.48	56.36	56.36	26.00	26.00
ZM1000004680	14.00	25/01/2021	25/01/2036	22/08/2023	12	K40,000.00	K21,452.30	53.63	53.63	27.70	27.70
ZM1000005810	13.00	26/06/2023	26/06/2033	25/08/2023	9	K1,000,000.00	K552,616.36	55.26	55.26	26.67	26.67
ZM1000005828	14.00	26/06/2023	26/06/2038	22/08/2023	14	K2,210,000.00	K1,299,905.86	58.82	58.82	25.31	25.31
ZM1000005760	14.00	29/05/2023	29/05/2038	22/08/2023		K33,000.00	K17,987.12	54.51	54.51	27.89	27.89