

43 上場転換社債型新株予約権付社債価格指標（日別）

Convertible Bond Price Index (Daily)

(円 ¥. %)

| 月 日 | 銘柄 数 | 単純価格 平 均 | 直接利回 平 均 | パリティ 平 均 | かいり率 平 均 | 銘柄 数 | 単純価格 平 均 | 直接利回 平 均 | パリティ 平 均 | かいり率 平 均 | 銘柄 数 | 単純価格 平 均 | 直接利回 平 均 | パリティ 平 均 | かいり率 平 均 |
|--------------------|------------------------|------------------------------|---------------------|-------------|------------------------|-----------------------------------|------------------------------|---------------------|-------------|------------------------|-------------------------------------|------------------------------|---------------------|-------------|------------------------|
| Date | Number of Issues | Non Adjusted Price Av. | Simple Yield Av. | Parity Av. | Disparate Ratio Av. | Number of Issues | Non Adjusted Price Av. | Simple Yield Av. | Parity Av. | Disparate Ratio Av. | Number of Issues | Non Adjusted Price Av. | Simple Yield Av. | Parity Av. | Disparate Ratio Av. |
| 【全 銘 柄 All Issues】 | | | | | | 【パリティ100以上 Parity of 100 or more】 | | | | | 【パリティ100未満 Parity of less than 100】 | | | | |
| 08.01 | 20 | 153.70 | 0.33 | 135.73 | 26.65 | 13 | 180.97 | 0.33 | 174.25 | 3.97 | 7 | 103.04 | 0.33 | 64.18 | 68.78 |
| 02 | 20 | 149.87 | 0.34 | 135.67 | 24.57 | 13 | 175.23 | 0.34 | 173.95 | 1.35 | 7 | 102.75 | 0.33 | 64.58 | 67.69 |
| 03 | 20 | 150.27 | 0.34 | 136.24 | 24.47 | 12 | 180.79 | 0.29 | 181.03 | 0.21 | 8 | 104.48 | 0.41 | 69.06 | 60.86 |
| 04 | | | | | | | | | | | | | | | |
| 05 | | | | | | | | | | | | | | | |
| 06 | 20 | 150.26 | 0.34 | 136.63 | 23.69 | 12 | 180.88 | 0.29 | 181.30 | 0.00 | 8 | 104.33 | 0.41 | 69.62 | 59.29 |
| 07 | 20 | 150.39 | 0.34 | 135.58 | 24.10 | 12 | 181.18 | 0.29 | 179.61 | 0.72 | 8 | 104.21 | 0.41 | 69.54 | 59.16 |
| 08 | 20 | 149.79 | 0.34 | 136.32 | 22.95 | 12 | 180.19 | 0.29 | 180.29 | 0.04 | 8 | 104.18 | 0.41 | 70.36 | 57.32 |
| 09 | 20 | 151.54 | 0.33 | 140.01 | 21.08 | 13 | 177.45 | 0.33 | 178.81 | 0.24 | 7 | 103.40 | 0.33 | 67.97 | 59.77 |
| 10 | 20 | 152.87 | 0.33 | 135.67 | 25.16 | 13 | 179.61 | 0.33 | 173.23 | 4.14 | 7 | 103.21 | 0.33 | 65.92 | 64.19 |
| 11 | | | | | | | | | | | | | | | |
| 12 | | | | | | | | | | | | | | | |
| 13 | 20 | 148.72 | 0.34 | 133.99 | 25.20 | 12 | 178.34 | 0.29 | 177.61 | 0.59 | 8 | 104.28 | 0.41 | 68.56 | 62.11 |
| 14 | 20 | 148.40 | 0.34 | 134.11 | 25.14 | 12 | 177.80 | 0.29 | 177.91 | 0.37 | 8 | 104.28 | 0.41 | 68.41 | 62.29 |
| 15 | 20 | 148.33 | 0.34 | 130.86 | 27.71 | 12 | 177.74 | 0.29 | 173.41 | 2.59 | 8 | 104.21 | 0.41 | 67.02 | 65.37 |
| 16 | 20 | 145.63 | 0.34 | 128.78 | 27.96 | 12 | 173.84 | 0.29 | 170.79 | 1.93 | 8 | 103.31 | 0.41 | 65.77 | 67.01 |
| 17 | 20 | 143.93 | 0.34 | 120.74 | 34.89 | 12 | 170.90 | 0.29 | 159.72 | 6.86 | 8 | 103.48 | 0.41 | 62.29 | 76.94 |
| 18 | | | | | | | | | | | | | | | |
| 19 | | | | | | | | | | | | | | | |
| 20 | 20 | 139.31 | 0.35 | 123.89 | 29.41 | 12 | 163.39 | 0.31 | 164.31 | 0.02 | 8 | 103.19 | 0.41 | 63.25 | 73.51 |
| 21 | 20 | 141.49 | 0.35 | 126.29 | 28.13 | 12 | 166.84 | 0.31 | 167.22 | 0.41 | 8 | 103.46 | 0.41 | 64.88 | 69.70 |
| 22 | 20 | 142.27 | 0.35 | 126.18 | 28.11 | 12 | 168.90 | 0.30 | 166.74 | 1.75 | 8 | 102.33 | 0.42 | 65.36 | 67.65 |
| 23 | 20 | 142.87 | 0.35 | 130.22 | 25.17 | 12 | 169.63 | 0.30 | 172.27 | 0.00 | 8 | 102.74 | 0.42 | 67.14 | 64.58 |
| 24 | 20 | 144.24 | 0.35 | 129.23 | 26.68 | 12 | 171.67 | 0.30 | 170.76 | 0.91 | 8 | 103.09 | 0.42 | 66.94 | 65.34 |
| 25 | | | | | | | | | | | | | | | |
| 26 | | | | | | | | | | | | | | | |
| 27 | 20 | 144.35 | 0.35 | 128.24 | 26.94 | 12 | 171.97 | 0.30 | 168.77 | 2.16 | 8 | 102.91 | 0.42 | 67.43 | 64.10 |
| 28 | 20 | 143.66 | 0.35 | 127.91 | 27.25 | 12 | 170.85 | 0.30 | 168.38 | 1.94 | 8 | 102.88 | 0.42 | 67.20 | 65.21 |
| 29 | 20 | 142.93 | 0.35 | 125.55 | 29.37 | 12 | 169.53 | 0.31 | 165.39 | 2.86 | 8 | 103.02 | 0.42 | 65.78 | 69.13 |
| 30 | 20 | 142.40 | 0.35 | 127.32 | 27.86 | 12 | 168.79 | 0.31 | 168.06 | 0.98 | 8 | 102.83 | 0.42 | 66.22 | 68.19 |
| 31 | 20 | 143.91 | 0.35 | 131.08 | 25.47 | 13 | 166.26 | 0.36 | 167.68 | 0.07 | 7 | 102.39 | 0.33 | 63.10 | 72.64 |
| 平均 (Av.) | 20 | 146.57 | 0.34 | 131.14 | 26.43 | 12 | 174.03 | 0.31 | 172.24 | 1.48 | 8 | 103.39 | 0.40 | 66.55 | 65.69 |

(注) 1 パリティ：(株価/転換価格)×100 2 かいり率：[(C.B.価格－パリティ)/パリティ]×100

3 転換社債型新株予約権付社債価格指標は整理ポスト銘柄を除く

Note: 1 Parity Price=(Stock Price/Conversion Price)×100 2 Disparate Ratio= [(Market Price of C.B.－Parity Price)/Parity Price] ×100

3 Issues transferred to the 'Seiri' Post are excluded for computation of the Convertible Bond Price Index.