

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<br>数                | 単純価格<br>平 均                  | 直接利回<br>平 均         | パリティ<br>平 均 | かいり率<br>平 均            | 銘柄<br>数                           | 単純価格<br>平 均                  | 直接利回<br>平 均         | パリティ<br>平 均 | かいり率<br>平 均            | 銘柄<br>数                             | 単純価格<br>平 均                  | 直接利回<br>平 均         | パリティ<br>平 均 | かいり率<br>平 均            |
|--------------------|------------------------|------------------------------|---------------------|-------------|------------------------|-----------------------------------|------------------------------|---------------------|-------------|------------------------|-------------------------------------|------------------------------|---------------------|-------------|------------------------|
| Date               | Number<br>of<br>Issues | Non<br>Adjusted<br>Price Av. | Simple<br>Yield Av. | Parity Av.  | Disparate<br>Ratio Av. | Number<br>of<br>Issues            | Non<br>Adjusted<br>Price Av. | Simple<br>Yield Av. | Parity Av.  | Disparate<br>Ratio Av. | Number<br>of<br>Issues              | Non<br>Adjusted<br>Price Av. | Simple<br>Yield Av. | Parity Av.  | Disparate<br>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】 |                              |                     |             |                        |
| 03.01              |                        |                              |                     |             |                        |                                   |                              |                     |             |                        |                                     |                              |                     |             |                        |
| 02                 |                        |                              |                     |             |                        |                                   |                              |                     |             |                        |                                     |                              |                     |             |                        |
| 03                 | 19                     | 136.70                       | 0.38                | 115.20      | 37.64                  | 11                                | 161.05                       | 0.38                | 153.09      | 5.84                   | 8                                   | 103.23                       | 0.39                | 63.11       | 81.37                  |
| 04                 | 19                     | 133.17                       | 0.39                | 115.16      | 35.61                  | 11                                | 155.46                       | 0.39                | 153.10      | 2.65                   | 8                                   | 102.51                       | 0.39                | 62.99       | 80.93                  |
| 05                 | 19                     | 133.83                       | 0.39                | 115.81      | 36.33                  | 11                                | 156.20                       | 0.24                | 154.34      | 2.46                   | 8                                   | 103.09                       | 0.60                | 62.83       | 82.91                  |
| 06                 | 19                     | 134.53                       | 0.39                | 117.64      | 34.10                  | 12                                | 153.92                       | 0.36                | 151.96      | 2.46                   | 7                                   | 101.29                       | 0.44                | 58.81       | 88.34                  |
| 07                 | 19                     | 134.33                       | 0.39                | 114.38      | 38.23                  | 11                                | 157.44                       | 0.23                | 152.57      | 4.10                   | 8                                   | 102.54                       | 0.60                | 61.86       | 85.16                  |
| 08                 |                        |                              |                     |             |                        |                                   |                              |                     |             |                        |                                     |                              |                     |             |                        |
| 09                 |                        |                              |                     |             |                        |                                   |                              |                     |             |                        |                                     |                              |                     |             |                        |
| 10                 | 19                     | 133.26                       | 0.39                | 112.61      | 39.66                  | 11                                | 155.93                       | 0.23                | 150.17      | 4.47                   | 8                                   | 102.09                       | 0.60                | 60.97       | 88.04                  |
| 11                 | 19                     | 131.07                       | 0.39                | 112.45      | 37.47                  | 10                                | 156.17                       | 0.26                | 154.57      | 1.63                   | 9                                   | 103.18                       | 0.54                | 65.64       | 77.30                  |
| 12                 | 19                     | 131.43                       | 0.39                | 114.41      | 35.06                  | 11                                | 152.99                       | 0.24                | 152.32      | 1.27                   | 8                                   | 101.79                       | 0.60                | 62.30       | 81.53                  |
| 13                 | 19                     | 132.19                       | 0.39                | 112.49      | 39.23                  | 11                                | 154.39                       | 0.24                | 150.54      | 3.57                   | 8                                   | 101.68                       | 0.60                | 60.18       | 88.26                  |
| 14                 | 19                     | 130.54                       | 0.39                | 110.03      | 40.69                  | 11                                | 152.07                       | 0.24                | 146.75      | 4.81                   | 8                                   | 100.93                       | 0.61                | 59.54       | 90.02                  |
| 15                 |                        |                              |                     |             |                        |                                   |                              |                     |             |                        |                                     |                              |                     |             |                        |
| 16                 |                        |                              |                     |             |                        |                                   |                              |                     |             |                        |                                     |                              |                     |             |                        |
| 17                 | 19                     | 128.06                       | 0.40                | 105.99      | 44.88                  | 9                                 | 156.13                       | 0.31                | 151.34      | 3.88                   | 10                                  | 102.79                       | 0.49                | 65.17       | 81.78                  |
| 18                 | 19                     | 126.28                       | 0.40                | 105.68      | 43.38                  | 10                                | 149.50                       | 0.28                | 145.28      | 3.68                   | 9                                   | 100.48                       | 0.54                | 61.68       | 87.49                  |
| 19                 | 19                     | 126.59                       | 0.40                | 108.41      | 39.76                  | 9                                 | 154.51                       | 0.28                | 154.26      | 0.63                   | 10                                  | 101.46                       | 0.51                | 67.13       | 74.98                  |
| 20                 |                        |                              |                     |             |                        |                                   |                              |                     |             |                        |                                     |                              |                     |             |                        |
| 21                 | 19                     | 126.33                       | 0.40                | 109.02      | 37.62                  | 11                                | 145.40                       | 0.25                | 144.55      | 1.19                   | 8                                   | 100.11                       | 0.62                | 60.18       | 87.71                  |
| 22                 |                        |                              |                     |             |                        |                                   |                              |                     |             |                        |                                     |                              |                     |             |                        |
| 23                 |                        |                              |                     |             |                        |                                   |                              |                     |             |                        |                                     |                              |                     |             |                        |
| 24                 | 19                     | 127.22                       | 0.40                | 108.46      | 38.33                  | 10                                | 150.84                       | 0.25                | 148.05      | 2.50                   | 9                                   | 100.97                       | 0.57                | 64.47       | 78.15                  |
| 25                 | 17                     | 124.98                       | 0.38                | 108.70      | 35.19                  | 10                                | 142.08                       | 0.27                | 140.62      | 2.02                   | 7                                   | 100.56                       | 0.55                | 63.11       | 82.58                  |
| 26                 | 17                     | 126.19                       | 0.38                | 109.31      | 36.16                  | 10                                | 144.01                       | 0.26                | 141.93      | 2.50                   | 7                                   | 100.75                       | 0.55                | 62.71       | 84.24                  |
| 27                 | 17                     | 126.80                       | 0.38                | 107.86      | 38.68                  | 8                                 | 154.31                       | 0.30                | 150.80      | 2.82                   | 9                                   | 102.34                       | 0.45                | 69.69       | 70.55                  |
| 28                 | 17                     | 126.16                       | 0.38                | 109.97      | 35.27                  | 10                                | 144.17                       | 0.26                | 142.87      | 1.75                   | 7                                   | 100.43                       | 0.55                | 62.96       | 83.15                  |
| 29                 |                        |                              |                     |             |                        |                                   |                              |                     |             |                        |                                     |                              |                     |             |                        |
| 30                 |                        |                              |                     |             |                        |                                   |                              |                     |             |                        |                                     |                              |                     |             |                        |
| 31                 | 17                     | 127.04                       | 0.38                | 107.61      | 38.36                  | 9                                 | 149.62                       | 0.26                | 144.19      | 4.07                   | 8                                   | 101.63                       | 0.51                | 66.46       | 76.94                  |
| 平均<br>(Av.)        | 19                     | 129.84                       | 0.39                | 111.06      | 38.08                  | 10                                | 152.31                       | 0.28                | 149.17      | 2.92                   | 8                                   | 101.69                       | 0.54                | 63.09       | 82.57                  |

(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.