

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】 | | | | |
| 07.01 | 16 | 129.08 | 0.40 | 113.60 | 29.91 | 10 | 146.68 | 0.42 | 144.80 | 2.50 | 6 | 99.76 | 0.36 | 61.59 | 75.61 |
| 02 | 16 | 129.56 | 0.40 | 111.49 | 32.46 | 10 | 147.59 | 0.42 | 142.30 | 4.44 | 6 | 99.50 | 0.36 | 60.14 | 79.16 |
| 03 | 16 | 128.48 | 0.40 | 109.86 | 32.81 | 9 | 151.44 | 0.47 | 144.25 | 5.96 | 7 | 98.96 | 0.30 | 65.64 | 67.33 |
| 04 | 16 | 127.26 | 0.40 | 110.53 | 31.31 | 10 | 144.24 | 0.43 | 140.60 | 3.69 | 6 | 98.96 | 0.36 | 60.42 | 77.35 |
| 05 | | | | | | | | | | | | | | | |
| 06 | | | | | | | | | | | | | | | |
| 07 | 16 | 127.34 | 0.40 | 110.86 | 30.32 | 10 | 144.49 | 0.43 | 140.74 | 3.60 | 6 | 98.76 | 0.36 | 61.07 | 74.85 |
| 08 | 16 | 127.10 | 0.40 | 108.47 | 32.96 | 8 | 153.88 | 0.53 | 147.36 | 5.13 | 8 | 100.32 | 0.27 | 69.59 | 60.80 |
| 09 | 16 | 125.98 | 0.40 | 107.57 | 33.18 | 8 | 152.11 | 0.54 | 146.09 | 5.24 | 8 | 99.86 | 0.27 | 69.05 | 61.12 |
| 10 | 16 | 125.27 | 0.40 | 107.29 | 33.11 | 9 | 145.17 | 0.48 | 140.69 | 3.80 | 7 | 99.69 | 0.31 | 64.35 | 70.78 |
| 11 | 16 | 124.39 | 0.41 | 106.87 | 33.48 | 9 | 143.82 | 0.49 | 139.99 | 3.56 | 7 | 99.41 | 0.31 | 64.27 | 71.93 |
| 12 | | | | | | | | | | | | | | | |
| 13 | | | | | | | | | | | | | | | |
| 14 | 16 | 124.24 | 0.42 | 107.03 | 33.13 | 10 | 140.14 | 0.45 | 135.98 | 3.68 | 6 | 97.73 | 0.36 | 58.79 | 82.22 |
| 15 | 16 | 123.50 | 0.42 | 106.15 | 33.89 | 9 | 142.56 | 0.48 | 139.12 | 3.26 | 7 | 99.00 | 0.34 | 63.76 | 73.26 |
| 16 | 16 | 123.53 | 0.42 | 105.61 | 35.50 | 9 | 142.78 | 0.48 | 138.87 | 3.37 | 7 | 98.77 | 0.34 | 62.84 | 76.81 |
| 17 | 16 | 123.04 | 0.42 | 106.22 | 33.56 | 10 | 138.47 | 0.46 | 135.36 | 2.97 | 6 | 97.33 | 0.36 | 57.66 | 84.55 |
| 18 | 16 | 123.40 | 0.42 | 105.39 | 34.87 | 10 | 139.03 | 0.46 | 134.07 | 4.36 | 6 | 97.37 | 0.36 | 57.58 | 85.73 |
| 19 | | | | | | | | | | | | | | | |
| 20 | | | | | | | | | | | | | | | |
| 21 | | | | | | | | | | | | | | | |
| 22 | 16 | 123.00 | 0.42 | 108.16 | 31.47 | 10 | 138.30 | 0.46 | 137.70 | 1.30 | 6 | 97.51 | 0.36 | 58.91 | 81.75 |
| 23 | 16 | 124.27 | 0.42 | 107.83 | 32.38 | 10 | 139.98 | 0.45 | 137.32 | 2.44 | 6 | 98.08 | 0.36 | 58.68 | 82.27 |
| 24 | 16 | 124.80 | 0.41 | 109.83 | 29.28 | 10 | 140.75 | 0.45 | 139.46 | 1.39 | 6 | 98.23 | 0.35 | 60.45 | 75.76 |
| 25 | 16 | 125.46 | 0.41 | 107.92 | 32.11 | 10 | 141.68 | 0.45 | 137.22 | 3.45 | 6 | 98.44 | 0.35 | 59.09 | 79.87 |
| 26 | | | | | | | | | | | | | | | |
| 27 | | | | | | | | | | | | | | | |
| 28 | 16 | 124.67 | 0.42 | 108.97 | 31.39 | 10 | 140.28 | 0.45 | 138.89 | 1.80 | 6 | 98.64 | 0.35 | 59.11 | 80.72 |
| 29 | 16 | 125.10 | 0.41 | 107.76 | 33.08 | 10 | 141.05 | 0.45 | 137.40 | 3.34 | 6 | 98.51 | 0.35 | 58.35 | 82.63 |
| 30 | 16 | 124.96 | 0.41 | 109.97 | 30.23 | 10 | 140.88 | 0.45 | 140.06 | 1.10 | 6 | 98.42 | 0.35 | 59.81 | 78.76 |
| 31 | 16 | 126.52 | 0.41 | 111.53 | 30.62 | 10 | 143.24 | 0.44 | 142.34 | 0.96 | 6 | 98.66 | 0.35 | 60.18 | 80.06 |
| 平均 (Av.) | 16 | 125.50 | 0.41 | 108.59 | 32.32 | 10 | 143.57 | 0.46 | 140.03 | 3.24 | 6 | 98.72 | 0.34 | 61.42 | 76.51 |

(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 securities to be delisted are excluded for computation of the Convertible Bond Price Index.