

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】 | | | | |
| 04.01 | 53 | 125.44 | 0.67 | 103.38 | 46.76 | 20 | 164.14 | 0.62 | 163.06 | 1.41 | 33 | 101.98 | 0.70 | 67.21 | 74.24 |
| 02 | | | | | | | | | | | | | | | |
| 03 | | | | | | | | | | | | | | | |
| 04 | 53 | 125.65 | 0.67 | 102.75 | 47.75 | 20 | 164.69 | 0.62 | 162.04 | 2.23 | 33 | 101.98 | 0.70 | 66.82 | 75.33 |
| 05 | 53 | 125.30 | 0.67 | 103.45 | 46.66 | 20 | 163.80 | 0.62 | 163.26 | 1.24 | 33 | 101.97 | 0.70 | 67.20 | 74.18 |
| 06 | 53 | 125.74 | 0.67 | 103.75 | 46.08 | 21 | 162.16 | 0.61 | 160.70 | 1.83 | 32 | 101.83 | 0.71 | 66.38 | 75.13 |
| 07 | 53 | 125.90 | 0.67 | 103.95 | 45.30 | 21 | 162.71 | 0.61 | 160.95 | 1.88 | 32 | 101.74 | 0.71 | 66.55 | 73.80 |
| 08 | 53 | 125.92 | 0.67 | 104.47 | 44.63 | 21 | 162.65 | 0.61 | 161.52 | 1.30 | 32 | 101.82 | 0.71 | 67.03 | 73.07 |
| 09 | | | | | | | | | | | | | | | |
| 10 | | | | | | | | | | | | | | | |
| 11 | 53 | 126.27 | 0.67 | 103.46 | 46.49 | 20 | 166.15 | 0.62 | 163.23 | 2.21 | 33 | 102.11 | 0.70 | 67.23 | 73.32 |
| 12 | 53 | 125.93 | 0.67 | 102.50 | 47.81 | 20 | 165.38 | 0.62 | 161.78 | 2.50 | 33 | 102.03 | 0.70 | 66.58 | 75.28 |
| 13 | 53 | 125.44 | 0.67 | 102.33 | 47.95 | 20 | 164.18 | 0.62 | 161.31 | 2.43 | 33 | 101.96 | 0.70 | 66.59 | 75.54 |
| 14 | 53 | 125.31 | 0.67 | 101.64 | 49.32 | 20 | 163.82 | 0.62 | 160.40 | 2.86 | 33 | 101.97 | 0.70 | 66.02 | 77.47 |
| 15 | 53 | 124.94 | 0.67 | 100.00 | 51.60 | 20 | 163.05 | 0.62 | 157.84 | 4.01 | 33 | 101.84 | 0.70 | 64.94 | 80.44 |
| 16 | | | | | | | | | | | | | | | |
| 17 | | | | | | | | | | | | | | | |
| 18 | 53 | 124.20 | 0.68 | 96.67 | 56.39 | 17 | 170.08 | 0.59 | 162.24 | 5.30 | 36 | 102.53 | 0.72 | 65.71 | 80.52 |
| 19 | 53 | 122.76 | 0.68 | 98.36 | 52.26 | 17 | 166.30 | 0.60 | 164.66 | 1.67 | 36 | 102.20 | 0.72 | 67.06 | 76.15 |
| 20 | 53 | 123.22 | 0.68 | 98.84 | 52.19 | 18 | 164.06 | 0.62 | 162.22 | 1.68 | 35 | 102.22 | 0.71 | 66.24 | 78.16 |
| 21 | 53 | 123.73 | 0.68 | 98.35 | 53.87 | 18 | 166.10 | 0.65 | 161.66 | 3.68 | 35 | 101.94 | 0.69 | 65.79 | 79.67 |
| 22 | 53 | 123.30 | 0.68 | 98.97 | 51.92 | 19 | 162.06 | 0.64 | 159.01 | 2.67 | 34 | 101.64 | 0.70 | 65.42 | 79.44 |
| 23 | | | | | | | | | | | | | | | |
| 24 | | | | | | | | | | | | | | | |
| 25 | 53 | 123.27 | 0.68 | 99.09 | 52.37 | 19 | 161.48 | 0.55 | 159.61 | 2.04 | 34 | 101.92 | 0.75 | 65.26 | 80.49 |
| 26 | 53 | 123.35 | 0.68 | 99.23 | 51.78 | 20 | 159.54 | 0.61 | 156.51 | 2.60 | 33 | 101.42 | 0.72 | 64.51 | 81.59 |
| 27 | 53 | 123.49 | 0.68 | 99.27 | 52.05 | 21 | 157.24 | 0.62 | 154.01 | 2.86 | 32 | 101.34 | 0.71 | 63.35 | 84.33 |
| 28 | 53 | 123.49 | 0.68 | 99.50 | 51.93 | 21 | 157.27 | 0.62 | 154.83 | 2.40 | 32 | 101.33 | 0.71 | 63.19 | 84.44 |
| 29 | | | | | | | | | | | | | | | |
| 30 | | | | | | | | | | | | | | | |
| 31 | | | | | | | | | | | | | | | |
| 平均 (Av.) | 53 | 124.63 | 0.67 | 101.00 | 49.76 | 20 | 163.34 | 0.61 | 160.54 | 2.44 | 33 | 101.89 | 0.71 | 65.95 | 77.63 |

(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.