

## 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】 |                              |                     |             |                        |
| 06.01              | 20                     | 181.60                       | 0.34                | 170.72      | 19.90                  | 14                                | 215.18                       | 0.33                | 216.07      | 0.00                   | 6                                   | 103.24                       | 0.38                | 64.90       | 66.64                  |
| 02                 |                        |                              |                     |             |                        |                                   |                              |                     |             |                        |                                     |                              |                     |             |                        |
| 03                 |                        |                              |                     |             |                        |                                   |                              |                     |             |                        |                                     |                              |                     |             |                        |
| 04                 | 20                     | 183.21                       | 0.34                | 171.13      | 20.20                  | 14                                | 217.46                       | 0.33                | 216.43      | 0.75                   | 6                                   | 103.28                       | 0.38                | 65.45       | 65.59                  |
| 05                 | 20                     | 183.01                       | 0.34                | 171.43      | 19.65                  | 14                                | 217.10                       | 0.33                | 216.66      | 0.48                   | 6                                   | 103.48                       | 0.38                | 65.88       | 64.37                  |
| 06                 | 20                     | 183.14                       | 0.34                | 171.45      | 19.82                  | 14                                | 217.30                       | 0.33                | 216.77      | 0.54                   | 6                                   | 103.42                       | 0.38                | 65.69       | 64.80                  |
| 07                 | 20                     | 183.25                       | 0.34                | 170.95      | 20.24                  | 14                                | 217.48                       | 0.32                | 216.18      | 0.83                   | 6                                   | 103.40                       | 0.38                | 65.39       | 65.54                  |
| 08                 | 20                     | 182.69                       | 0.34                | 168.74      | 21.60                  | 14                                | 216.65                       | 0.33                | 213.40      | 1.95                   | 6                                   | 103.43                       | 0.38                | 64.55       | 67.46                  |
| 09                 |                        |                              |                     |             |                        |                                   |                              |                     |             |                        |                                     |                              |                     |             |                        |
| 10                 |                        |                              |                     |             |                        |                                   |                              |                     |             |                        |                                     |                              |                     |             |                        |
| 11                 | 20                     | 181.80                       | 0.34                | 169.74      | 20.73                  | 14                                | 215.48                       | 0.33                | 214.72      | 0.92                   | 6                                   | 103.19                       | 0.38                | 64.78       | 66.96                  |
| 12                 | 20                     | 181.46                       | 0.34                | 168.83      | 21.26                  | 14                                | 214.94                       | 0.33                | 213.68      | 0.94                   | 6                                   | 103.33                       | 0.38                | 64.18       | 68.68                  |
| 13                 | 20                     | 180.99                       | 0.34                | 168.06      | 21.10                  | 14                                | 214.44                       | 0.33                | 212.45      | 1.36                   | 6                                   | 102.93                       | 0.38                | 64.49       | 67.15                  |
| 14                 | 20                     | 181.31                       | 0.34                | 169.26      | 20.35                  | 14                                | 214.81                       | 0.33                | 213.86      | 0.81                   | 6                                   | 103.13                       | 0.38                | 65.20       | 65.94                  |
| 15                 | 20                     | 181.09                       | 0.35                | 170.31      | 19.28                  | 14                                | 214.48                       | 0.33                | 215.08      | 0.00                   | 6                                   | 103.17                       | 0.38                | 65.86       | 64.43                  |
| 16                 |                        |                              |                     |             |                        |                                   |                              |                     |             |                        |                                     |                              |                     |             |                        |
| 17                 |                        |                              |                     |             |                        |                                   |                              |                     |             |                        |                                     |                              |                     |             |                        |
| 18                 | 20                     | 182.44                       | 0.34                | 172.45      | 18.48                  | 14                                | 216.41                       | 0.32                | 217.70      | 0.00                   | 6                                   | 103.16                       | 0.38                | 66.88       | 61.67                  |
| 19                 | 20                     | 183.42                       | 0.34                | 172.06      | 19.40                  | 14                                | 217.80                       | 0.33                | 217.43      | 0.58                   | 6                                   | 103.20                       | 0.38                | 66.19       | 63.33                  |
| 20                 | 20                     | 183.39                       | 0.34                | 172.97      | 19.07                  | 14                                | 217.80                       | 0.32                | 218.81      | 0.00                   | 6                                   | 103.08                       | 0.38                | 66.02       | 63.70                  |
| 21                 | 20                     | 184.88                       | 0.34                | 174.03      | 18.86                  | 14                                | 219.91                       | 0.32                | 220.02      | 0.39                   | 6                                   | 103.13                       | 0.38                | 66.71       | 61.97                  |
| 22                 | 20                     | 185.36                       | 0.34                | 173.75      | 19.25                  | 14                                | 220.61                       | 0.32                | 219.45      | 1.00                   | 6                                   | 103.10                       | 0.38                | 67.13       | 61.85                  |
| 23                 |                        |                              |                     |             |                        |                                   |                              |                     |             |                        |                                     |                              |                     |             |                        |
| 24                 |                        |                              |                     |             |                        |                                   |                              |                     |             |                        |                                     |                              |                     |             |                        |
| 25                 | 21                     | 181.73                       | 0.33                | 168.64      | 20.15                  | 14                                | 220.46                       | 0.32                | 217.90      | 1.78                   | 7                                   | 104.26                       | 0.33                | 70.14       | 56.87                  |
| 26                 | 21                     | 180.45                       | 0.33                | 168.43      | 19.90                  | 14                                | 218.60                       | 0.33                | 217.85      | 0.88                   | 7                                   | 104.14                       | 0.33                | 69.60       | 57.94                  |
| 27                 | 21                     | 179.87                       | 0.33                | 165.94      | 20.80                  | 14                                | 217.76                       | 0.33                | 214.36      | 1.73                   | 7                                   | 104.11                       | 0.33                | 69.09       | 58.95                  |
| 28                 | 21                     | 178.75                       | 0.33                | 166.41      | 19.74                  | 14                                | 216.21                       | 0.33                | 215.05      | 0.71                   | 7                                   | 103.82                       | 0.33                | 69.15       | 57.79                  |
| 29                 | 21                     | 179.19                       | 0.33                | 168.62      | 18.62                  | 14                                | 216.87                       | 0.32                | 218.11      | 0.00                   | 7                                   | 103.81                       | 0.33                | 69.64       | 56.38                  |
| 30<br>平均<br>(Av.)  | 20                     | 182.05                       | 0.34                | 170.19      | 19.92                  | 14                                | 217.04                       | 0.33                | 216.28      | 0.75                   | 6                                   | 103.42                       | 0.37                | 66.52       | 63.24                  |

(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.