

34 転換社債型新株予約権付社債券価格指標(日別/2009年12月中)

Convertible Bond Price Index (Daily / Dec.2009)

(円 ¥ %)

| 月日 | 上場 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 | 上場 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 | 上場 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 | No. of Listed Issues | Non Adjusted Price Av. | Simple Yield Av. | Parity Av. | Disparate Ratio Av. | No. of Listed Issues | Non Adjusted Price Av. | Simple Yield Av. | Parity Av. | Disparate Ratio Av. | No. of Listed 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】 | | | | |
| 12.01 | 1 | 96.50 | - | 23.94 | 303.09 | | | | | | 1 | 96.50 | - | 23.94 | 303.09 |
| 02 | 1 | 96.50 | - | 23.97 | 302.59 | | | | | | 1 | 96.50 | - | 23.97 | 302.59 |
| 03 | 1 | 96.50 | - | 24.52 | 293.56 | | | | | | 1 | 96.50 | - | 24.52 | 293.56 |
| 04 | 1 | 96.50 | - | 24.46 | 294.52 | | | | | | 1 | 96.50 | - | 24.46 | 294.52 |
| 05 | | | | | | | | | | | | | | | |
| 06 | | | | | | | | | | | | | | | |
| 07 | 1 | 96.50 | - | 24.43 | 295.01 | | | | | | 1 | 96.50 | - | 24.43 | 295.01 |
| 08 | 1 | 96.50 | - | 23.74 | 306.49 | | | | | | 1 | 96.50 | - | 23.74 | 306.49 |
| 09 | 1 | 96.50 | - | 23.59 | 309.07 | | | | | | 1 | 96.50 | - | 23.59 | 309.07 |
| 10 | 1 | 96.55 | - | 24.03 | 301.79 | | | | | | 1 | 96.55 | - | 24.03 | 301.79 |
| 11 | 1 | 96.55 | - | 24.32 | 297.00 | | | | | | 1 | 96.55 | - | 24.32 | 297.00 |
| 12 | | | | | | | | | | | | | | | |
| 13 | | | | | | | | | | | | | | | |
| 14 | 1 | 96.90 | - | 24.40 | 297.13 | | | | | | 1 | 96.90 | - | 24.40 | 297.13 |
| 15 | 1 | 96.90 | - | 26.86 | 260.76 | | | | | | 1 | 96.90 | - | 26.86 | 260.76 |
| 16 | 1 | 97.20 | - | 26.78 | 262.96 | | | | | | 1 | 97.20 | - | 26.78 | 262.96 |
| 17 | 1 | 97.20 | - | 27.96 | 247.64 | | | | | | 1 | 97.20 | - | 27.96 | 247.64 |
| 18 | 1 | 97.20 | - | 27.50 | 253.45 | | | | | | 1 | 97.20 | - | 27.50 | 253.45 |
| 19 | | | | | | | | | | | | | | | |
| 20 | | | | | | | | | | | | | | | |
| 21 | 1 | 97.20 | - | 27.90 | 248.39 | | | | | | 1 | 97.20 | - | 27.90 | 248.39 |
| 22 | 1 | 97.20 | - | 27.79 | 249.77 | | | | | | 1 | 97.20 | - | 27.79 | 249.77 |
| 23 | | | | | | | | | | | | | | | |
| 24 | 1 | 97.50 | - | 29.79 | 227.29 | | | | | | 1 | 97.50 | - | 29.79 | 227.29 |
| 25 | 1 | 97.55 | - | 30.97 | 214.98 | | | | | | 1 | 97.55 | - | 30.97 | 214.98 |
| 26 | | | | | | | | | | | | | | | |
| 27 | | | | | | | | | | | | | | | |
| 28 | 1 | 97.70 | - | 33.20 | 194.28 | | | | | | 1 | 97.70 | - | 33.20 | 194.28 |
| 29 | 1 | 97.80 | - | 32.10 | 204.67 | | | | | | 1 | 97.80 | - | 32.10 | 204.67 |
| 30 | 1 | 97.90 | - | 31.26 | 213.18 | | | | | | 1 | 97.90 | - | 31.26 | 213.18 |
| 31 | | | | | | | | | | | | | | | |
| 平均 (Av.) | 1 | 96.99 | - | 26.83 | 265.60 | | | | | | 1 | 96.99 | - | 26.83 | 265.60 |