

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              | 5                      | 98.65                        | 0.20                | 33.85       | 249.55                 |                                   |                              |                     |             |                        | 5                      | 98.65                               | 0.20                | 33.85       | 249.55                 |
| 02                 | 5                      | 98.68                        | 0.20                | 33.10       | 258.62                 |                                   |                              |                     |             |                        | 5                      | 98.68                               | 0.20                | 33.10       | 258.62                 |
| 03                 | 5                      | 98.62                        | 0.20                | 34.06       | 248.69                 |                                   |                              |                     |             |                        | 5                      | 98.62                               | 0.20                | 34.06       | 248.69                 |
| 04                 | 5                      | 98.62                        | 0.20                | 34.00       | 249.23                 |                                   |                              |                     |             |                        | 5                      | 98.62                               | 0.20                | 34.00       | 249.23                 |
| 05                 |                        |                              |                     |             |                        |                                   |                              |                     |             |                        |                        |                                     |                     |             |                        |
| 06                 |                        |                              |                     |             |                        |                                   |                              |                     |             |                        |                        |                                     |                     |             |                        |
| 07                 | 5                      | 98.71                        | 0.20                | 32.61       | 264.80                 |                                   |                              |                     |             |                        | 5                      | 98.71                               | 0.20                | 32.61       | 264.80                 |
| 08                 | 5                      | 98.64                        | 0.20                | 32.27       | 268.23                 |                                   |                              |                     |             |                        | 5                      | 98.64                               | 0.20                | 32.27       | 268.23                 |
| 09                 | 5                      | 98.67                        | 0.20                | 32.24       | 271.60                 |                                   |                              |                     |             |                        | 5                      | 98.67                               | 0.20                | 32.24       | 271.60                 |
| 10                 | 5                      | 98.63                        | 0.20                | 32.39       | 270.44                 |                                   |                              |                     |             |                        | 5                      | 98.63                               | 0.20                | 32.39       | 270.44                 |
| 11                 | 5                      | 98.65                        | 0.20                | 32.95       | 264.75                 |                                   |                              |                     |             |                        | 5                      | 98.65                               | 0.20                | 32.95       | 264.75                 |
| 12                 |                        |                              |                     |             |                        |                                   |                              |                     |             |                        |                        |                                     |                     |             |                        |
| 13                 |                        |                              |                     |             |                        |                                   |                              |                     |             |                        |                        |                                     |                     |             |                        |
| 14                 | 5                      | 98.72                        | 0.20                | 33.38       | 256.99                 |                                   |                              |                     |             |                        | 5                      | 98.72                               | 0.20                | 33.38       | 256.99                 |
| 15                 | 5                      | 98.74                        | 0.20                | 33.38       | 257.09                 |                                   |                              |                     |             |                        | 5                      | 98.74                               | 0.20                | 33.38       | 257.09                 |
| 16                 | 5                      | 98.75                        | 0.20                | 34.11       | 249.66                 |                                   |                              |                     |             |                        | 5                      | 98.75                               | 0.20                | 34.11       | 249.66                 |
| 17                 | 5                      | 98.77                        | 0.20                | 33.82       | 252.39                 |                                   |                              |                     |             |                        | 5                      | 98.77                               | 0.20                | 33.82       | 252.39                 |
| 18                 | 5                      | 98.69                        | 0.20                | 33.68       | 255.61                 |                                   |                              |                     |             |                        | 5                      | 98.69                               | 0.20                | 33.68       | 255.61                 |
| 19                 |                        |                              |                     |             |                        |                                   |                              |                     |             |                        |                        |                                     |                     |             |                        |
| 20                 |                        |                              |                     |             |                        |                                   |                              |                     |             |                        |                        |                                     |                     |             |                        |
| 21                 | 5                      | 98.74                        | 0.20                | 34.71       | 241.69                 |                                   |                              |                     |             |                        | 5                      | 98.74                               | 0.20                | 34.71       | 241.69                 |
| 22                 | 5                      | 98.73                        | 0.20                | 34.81       | 240.91                 |                                   |                              |                     |             |                        | 5                      | 98.73                               | 0.20                | 34.81       | 240.91                 |
| 23                 | 5                      | 98.82                        | 0.20                | 33.98       | 251.66                 |                                   |                              |                     |             |                        | 5                      | 98.82                               | 0.20                | 33.98       | 251.66                 |
| 24                 | 5                      | 98.77                        | 0.20                | 33.84       | 253.54                 |                                   |                              |                     |             |                        | 5                      | 98.77                               | 0.20                | 33.84       | 253.54                 |
| 25                 | 5                      | 98.84                        | 0.20                | 33.21       | 263.39                 |                                   |                              |                     |             |                        | 5                      | 98.84                               | 0.20                | 33.21       | 263.39                 |
| 26                 |                        |                              |                     |             |                        |                                   |                              |                     |             |                        |                        |                                     |                     |             |                        |
| 27                 |                        |                              |                     |             |                        |                                   |                              |                     |             |                        |                        |                                     |                     |             |                        |
| 28                 | 5                      | 98.93                        | 0.20                | 33.15       | 267.34                 |                                   |                              |                     |             |                        | 5                      | 98.93                               | 0.20                | 33.15       | 267.34                 |
| 29                 | 5                      | 98.94                        | 0.20                | 32.85       | 273.77                 |                                   |                              |                     |             |                        | 5                      | 98.94                               | 0.20                | 32.85       | 273.77                 |
| 30                 | 5                      | 98.86                        | 0.20                | 32.28       | 281.65                 |                                   |                              |                     |             |                        | 5                      | 98.86                               | 0.20                | 32.28       | 281.65                 |
| 平均<br>(Av.)        | 5                      | 98.74                        | 0.20                | 33.39       | 258.71                 |                                   |                              |                     |             |                        | 5                      | 98.74                               | 0.20                | 33.39       | 258.71                 |

(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.