

FACT BOOK

1st Half, FY 2017

Apr.1,2017~Sep.30,2017

日本証券金融株式会社

JAPAN SECURITIES FINANCE CO.,LTD.

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1. 主な業務内容 (Contents of Business)

◆貸借取引業務 Loans for Margin Transactions

種 類	融資 Margin Loan (貸借取引貸付金)	貸株 Stock Loan (貸借取引貸付有価証券)
収 益 Revenues	貸付金利息 Interest on Loans 借入有価証券代り金利息 Interest on collateral money of securities borrowed	品貸料 (逆日歩) Premium Charges 貸株料 Lending Fees
費 用 Expenses	資金調達コスト Funding Cost	有価証券借入料 (逆日歩) Premium Charges
平均貸付残高 Average Loan Balance	313,843 百万円¥ mil	373,888 百万円¥mil
金利・貸株料 Loan Rate & Fee	融資金利 Loan Rate : 0.60%	貸株料 Lending Fee : 0.40% 貸株等代り金金利 Interest on collateral money of securities lent : 0.00%
取 引 先 Counterparty	取引所総合取引参加者 General trading Participants of stock exchange	取引所総合取引参加者 General trading Participants of stock exchange
調 達 方 法 How to funding	貸株等代り金 Cash proceeds sold of Stock Loan コールマネー Call Money	融資担保株券 Stock certificates bought of Margin Loan 証券会社、生損保等からの入札 Bidding by brokers and insurance companies, etc
担 保 Collaterals	株券 Stock certificates 融資担保株券の他に 30%の現金 又は株券 (掛目 80%) 等を受入れる。 Stock certificates bought plus 30% margin requirement by cash or equities (value80%)	現金 Cash proceeds 貸株等代り金の他に 30%の現金 又は株券 (掛目 80%) 等を受入れる。 Cash proceeds sold plus 30% margin requirement by cash or equities (value80%)
特 徴 Features	<ul style="list-style-type: none"> 取引所の決済機構を通じて貸付けるため、証券会社にとって利便性が高い。 Convenient for brokers because loaned through a clearing facility of each stock exchange 毎日担保を時価評価し、毎日差金決済する。証券会社のデフォルト等による貸し倒れの実績なし。 Mark-to market every day and pay or receive the differences every day No credit loss with bankruptcy of brokers 品貸料 (逆日歩) は当該銘柄の制度信用取引利用顧客に一律適用される。 Premium charges of each issue are applied to all standardized margin selling customers 	

◆有価証券貸付業務 Securities Lending Business

種 類	一般貸株 General Stock Lending	債券貸借取引 Bond Lending
金利・料率 Loan Rate	貸付期間により設定 Set according to loan term	約定毎に決定 Decided according to each trade
取引先 Counterparty	証券会社 Brokers	証券会社、機関投資家 Brokers, Institutional Investors
担保 Collaterals	株券（掛目 70%） Equity (value 70%) 現金（掛目 100%） Cash (value 100%)	国債（掛目 95%） JGB (value 95%) 現金（掛目 100%） Cash (value 100%)
特徴 Features	フェイルカバーやバスケット取引等に利用 Fail cover or basket trades	現金を担保としたレポ取引が主流 Repo transactions with cash collateral 現先取引と並んで資金調達、運用手段として広く利用されている Utilized for cash funding or investing, such as repurchase agreement

◆証券会社向け貸付業務 Loan to Brokers

種 類	一般貸付（証券会社向け） General Loans	一般信用ファイナンス Negotiable Loans for Margin Transactions
収益 Revenues	一般貸付金利息 Interest on General loans	一般信用ファイナンス利息 Interest on Negotiable Loans for Margin Transactions
平均貸付残高 Average Loan Balance	13,094 百万円¥ mil	8,854 百万円¥ mil
取引先 Counterparty	証券会社 Brokers	証券会社 Brokers
主な担保 Collaterals	国債（掛目 98%） JGB (value98%) 株券（掛目 70%） Equity (value70%)	株券 stock certificates 融資担保株券の他に 30%の現金又は株券（掛目 80%）等を受入れる。 Stock certificates bought plus 30% margin requirement by cash or equities (value80%)
特徴 Features	証券会社の運転資金等の貸付け Operating funds needed by brokers	一般信用取引による信用買いの決済に必要な資金の融資 Loan for negotiable margin buying transactions

◆個人、一般事業法人向け貸付業務 Loan to Individual Investors or Firms

種 類	一般貸付(証券担保ローン)
収 益 Revenues	一般貸付金利息 Interest on General Loans
平均貸付残高 Average Loan Balance	14,212 百万円¥ mil
取 引 先 Counterparty	個人、法人 Individual investors, Firms
担 保 Collateral	株券(掛目65%) Equity (value65%)
特 徴 Features	資金用途は自由。インターネット等で取引ができる来店不要型の証券担保ローンなどもある Free of use. A loan, for which loan applications are made through the Internet, and for which investors do not need to come to a branch is available.

◎貸借取引金利・貸株料の推移 Transition of Loan Rate

年 月 日 (約定日) Trade Date basis	融資金利 Margin Loan	貸株等代り金金利 Interest on collateral money of securities lent	貸株料 Lending Fee
2001/05/01	0.60%	0.00%	—
2002/05/07	0.60%	0.00%	0.40%
2006/07/27	0.74% (+0.14%)	0.00%	0.40%
2006/09/22	0.86% (+0.12%)	0.00%	0.40%
2007/03/15	1.02% (+0.16%)	0.00%	0.40%
2007/04/05	1.11% (+0.09%)	0.00%	0.40%
2009/01/29	0.97% (△0.14%)	0.00%	0.40%
2010/11/22	0.77% (△0.20%)	0.00%	0.40%
2014/08/06	0.64% (△0.13%)	0.00%	0.40%
2016/03/09	0.60% (△0.04%)	0.00%	0.40%
2017/11/10	0.60%	0.00%	0.40%

2. 業務別営業収益 (Breakdown of JSF Group Operating Revenues by Each Business)

(単位：百万円 ¥mil)

		FY2015		FY2016		FY2017
		Interim	Full-Year	Interim	Full-Year	Interim
1	証券金融業務 Securities Finance Business	9,712	17,776	8,563	19,407	11,092
2	貸借取引業務 Margin Loan Business	5,810	10,579	4,395	10,721	6,640
3		(50.6%)	(48.0%)	(41.1%)	(46.5%)	(51.4%)
4	貸付金利息 Interest on Loans	1,512	2,720	840	1,694	1,000
5	借入有価証券代り金利息 Interest on Collateral Money of Securities Borrowed	351	575	305	887	587
6	有価証券貸付料 Fees on Lending Securities	3,704	6,840	3,074	7,771	4,805
7	貸借取引品貸料 (逆日歩) Premium Charges	3,160	5,874	2,592	6,543	4,023
8	貸借取引貸株料 Lending Fees on Stock Loans	544	966	482	1,227	782
9	公社債貸付・一般貸付業務 Bond Financing and General Loans Business	984	1,753	457	907	414
10		(8.5%)	(7.9%)	(4.3%)	(3.9%)	(3.3%)
11	公社債貸付金利息 Interest on Bond Financing	24	39	1	1	1
12	一般貸付金利息 Interest on General Loans	542	1,030	348	690	294
13	一般信用ファイナンス Loans for Negotiable Margin Transactions	74	128	38	77	35
14	有価証券貸付業務 Securities Lending Business	1,164	2,241	1,958	4,453	2,242
15		(10.2%)	(10.2%)	(18.4%)	(19.3%)	(17.3%)
16	一般貸株 General Stock Lending	513	907	487	941	508
17	債券貸借取引 Bond Lending	651	1,334	1,471	3,512	1,734
18	その他 Others	1,752	3,201	1,752	3,325	1,794
19		(15.2%)	(14.5%)	(16.4%)	(14.4%)	(13.9%)
20	国債等運用収益 (日証金) Bond Investment(JSF)	1,700	3,111	1,742	3,305	1,785
21	信託銀行業務 Trust Banking Business	1,388	3,451	1,690	2,792	1,380
22		(12.1%)	(15.7%)	(15.8%)	(12.1%)	(10.7%)
23	貸付金利息 Interest on Loans	75	144	81	147	50
24	信託報酬 Trust Charges	315	627	321	668	360
25	国債等運用収益 (日証金信託銀行) Bond Investment (JSFTB)	998	2,645	1,288	1,899	944
26	不動産賃貸業務 Real Estate Management Business	391	807	428	865	435
27		(3.4%)	(3.7%)	(4.0%)	(3.8%)	(3.4%)
28	営業収益合計 Total Operating Revenues	11,492	22,035	10,683	23,066	12,909
29	営業収益合計 (除く品貸料) Total Operating Revenues(exclude Premium Charges)	8,332	16,160	8,090	16,522	8,886

3. 貸付の状況 (Statistics of Loans and Securities Lending Transaction)

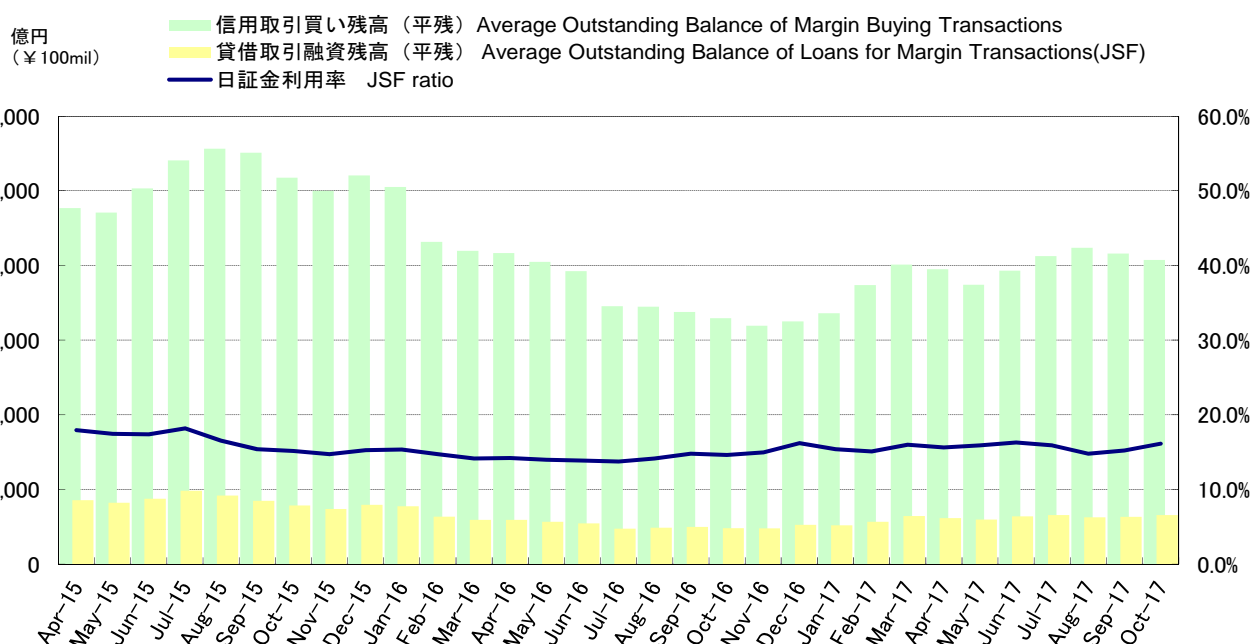
貸付金平均残高 (Average Outstanding Balance of Loan)						
億円(¥100mil)						
		FY2015		FY2016		FY2017
		Interim	Full-Year	Interim	Full-Year	Interim
1	貸借取引 Loans for Margin Transactions	4,423	4,014	2,636	2,654	3,138
2	公社債貸付 Bond Financing	236	195	17	9	1
3	一般貸付 General Loans	1,662	1,427	458	438	360
4	うち顧客貸付金 Loans to Individual Investors	192	188	166	162	142
5	うち一般信用ファイナンス Loans for Negotiable margin Transactions	183	155	91	95	88
6	信託銀行貸付金 Trust Bank Loans	508	545	1,337	1,499	1,863
7	その他 Others	325	287	75	70	3
8	合計 Total	7,156	6,470	4,524	4,672	5,367
9	貸借取引貸付有価証券 Securities Lent for Margin Transactions	2,556	2,274	2,273	2,913	3,738

貸付金期末残高 (Outstanding Balance of Loan)						
億円(¥100mil)						
		FY2015		FY2016		FY2017
		Interim	Full-Year	Interim	Full-Year	Interim
10	貸借取引 Loans for Margin Transactions	4,534	3,241	2,636	3,685	3,893
11	公社債貸付 Bond Financing	259	30	1	6	1
12	一般貸付 General Loans	1,494	920	400	402	359
13	うち顧客貸付金 Loans to Individual Investors	195	181	168	152	139
14	うち一般信用ファイナンス Loans for Negotiable margin Transactions	126	114	96	113	96
15	信託銀行貸付金 Trust Bank Loans	428	1,360	1,306	1,763	2,040
16	その他 Others	325	125	75	20	50
17	合計 Total	7,041	5,677	4,420	5,877	6,344
18	貸借取引貸付有価証券 Securities Lent for Margin Transactions	2,411	2,586	2,846	3,936	4,544

貸借取引融資・貸株残高の状況 (Statistics of Loans for Margin Transactions)

貸借取引融資残高 (平残) Average Outstanding Balance of Loans for Margin Transactions						
億円(¥100mil)						
	FY2015		FY2016		FY2017	
4月 Apr.		4,281		2,958		3,085
5月 May.		4,104		2,830		2,971
6月 Jun.		4,374		2,722		3,198
7月 Jul.		4,921		2,374		3,278
8月 Aug.		4,598		2,438		3,128
9月 Sep.		4,241		2,496		3,168
10月 Oct.		3,922		2,405		3,283
11月 Nov.		3,680		2,384		
12月 Dec.		3,974		2,630		
1月 Jan.		3,876		2,583		
2月 Feb.		3,179		2,820		
3月 Mar.		2,964		3,207		

制度信用取引買い残高 (平残) Average Outstanding Balance of Margin Buying Transactions (TSE)						
	FY2015		FY2016		FY2016	
	TSE	JSF ratio	TSE	JSF ratio	TSE NSE	JSF ratio
4月 Apr.	23,845	18.0%	20,831	14.2%	19,755	15.6%
5月 May.	23,544	17.4%	20,237	14.0%	18,705	15.9%
6月 Jun.	25,160	17.4%	19,619	13.9%	19,646	16.3%
7月 Jul.	27,052	18.2%	17,283	13.7%	20,633	15.9%
8月 Aug.	27,823	16.5%	17,236	14.1%	21,181	14.8%
9月 Sep.	27,554	15.4%	16,888	14.8%	20,798	15.2%
10月 Oct.	25,889	15.1%	16,474	14.6%	20,378	16.1%
11月 Nov.	25,011	14.7%	15,959	14.9%		
12月 Dec.	26,031	15.3%	16,253	16.2%		
1月 Jan.	25,260	15.3%	16,801	15.4%		
2月 Feb.	21,591	14.7%	18,685	15.1%		
3月 Mar.	20,981	14.1%	20,057	16.0%		

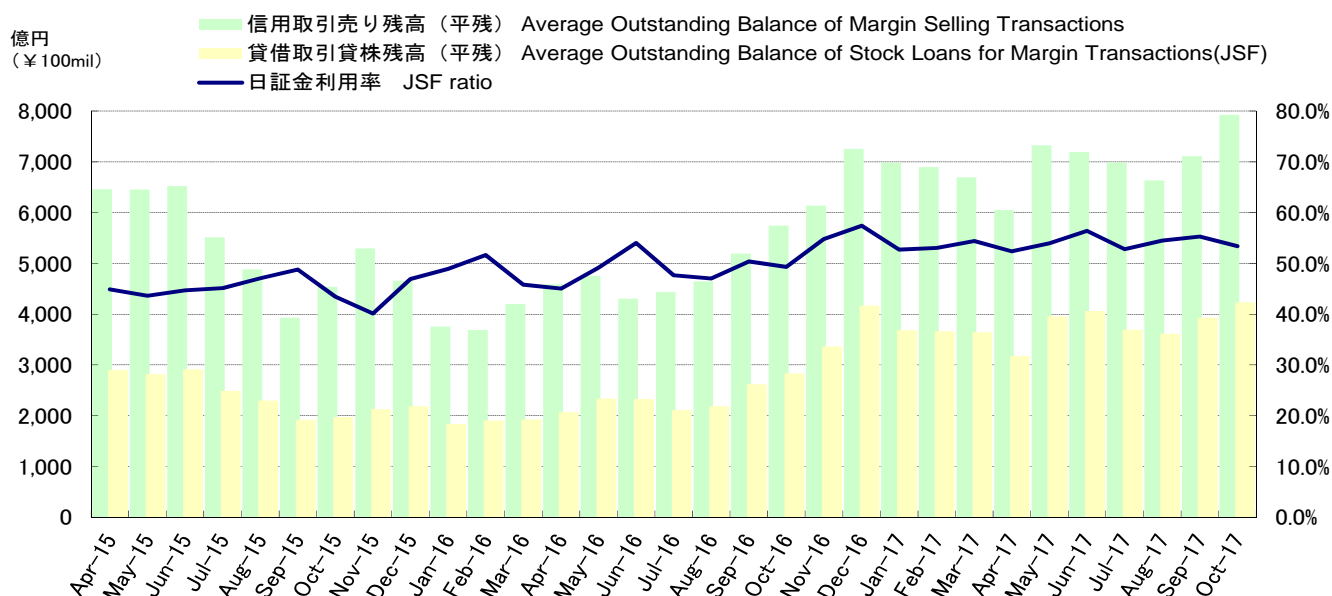


貸借取引貸株残高（平残）
Average Outstanding Balance of Stock Loans for Margin Transactions
 億円(¥100mil)

	FY2015	FY2016	FY2017
4月 Apr.	2,900	2,068	3,171
5月 May.	2,817	2,336	3,957
6月 Jun.	2,914	2,325	4,061
7月 Jul.	2,489	2,114	3,693
8月 Aug.	2,299	2,185	3,616
9月 Sep.	1,918	2,617	3,931
10月 Oct.	1,970	2,832	4,231
11月 Nov.	2,125	3,361	
12月 Dec.	2,187	4,168	
1月 Jan.	1,836	3,682	
2月 Feb.	1,905	3,661	
3月 Mar.	1,925	3,644	

制度信用取引売り残高（平残）
Average Outstanding Balance of Margin Selling Transactions (TSE)

	FY2015		FY2016		FY2017	
	TSE	JSF ratio	TSE	JSF ratio	TSE NSE	JSF ratio
4月 Apr.	6,462	44.9%	4,590	45.1%	6,054	52.4%
5月 May.	6,459	43.6%	4,750	49.2%	7,328	54.0%
6月 Jun.	6,523	44.7%	4,305	54.0%	7,198	56.4%
7月 Jul.	5,456	45.6%	4,436	47.7%	6,990	52.8%
8月 Aug.	4,884	47.1%	4,646	47.0%	6,635	54.5%
9月 Sep.	3,932	48.8%	5,195	50.4%	7,112	55.3%
10月 Oct.	4,536	43.4%	5,744	49.3%	7,926	53.4%
11月 Nov.	5,294	40.1%	6,135	54.8%		
12月 Dec.	4,659	46.9%	7,257	57.4%		
1月 Jan.	3,754	48.9%	6,985	52.7%		
2月 Feb.	3,688	51.7%	6,899	53.1%		
3月 Mar.	4,201	45.8%	6,694	54.4%		



4. 業績推移 (Transition of Business Results)
 …「FACTBOOK FY2016」をご覧ください。Please refer to “FACTBOOK FY2016”

5. 連結損益計算書 (Consolidated Statements of Income)

(2017年度通期(斜字体)は試算値) FY2016 figures (Italic type) are estimation.

百万円(¥mil)

	FY2015		FY2016		FY2017	
	Interim	Full-Year	Interim	Full-Year	Interim	Full-Year
1 営業収益 Operating Revenues	11,492	22,035	10,683	23,066	12,909	
2 貸付金利息 Interest on Loans	2,263	4,121	1,302	2,599	1,373	
3 貸借取引貸付 Loans for Margin Transactions	1,512	2,720	840	1,694	1,000	
4 公社債貸付金 Bond Financing	24	39	1	1	0	
5 一般貸付金 General Loans	542	1,030	348	690	294	
6 信託銀行貸付金 Trust Bank Loans	75	144	81	147	50	
7 借入有価証券代り金利息 Interest on Collateral Money of Securities Borrowed	1,008	1,662	508	1,476	893	
8 貸借取引貸付 Loans for Margin Transactions	351	575	305	887	587	
9 貸債券取引 Bond Lending	311	529	134	448	219	
10 有価証券貸付料 Fees on Lending Securities	4,546	8,510	4,881	11,723	6,783	
11 貸借取引 Stock Loans for Margin Transactions	3,704	6,840	3,074	7,771	4,805	
12 貸借取引品貸料 (逆日歩) Premium Charges	3,160	5,874	2,592	6,543	4,023	
13 貸借取引貸株料 Lending Fees on Stock Loans	544	966	482	1,227	782	
14 その他の有価証券貸付料 Other Fees on Lending Securities	842	1,668	1,806	3,952	1,977	
15 その他の営業収益 Other Operating Revenues	3,674	7,740	3,990	7,267	3,859	
16 国債等運用収益 (日証金) Bond Investment (JSF)	1,700	3,111	1,742	3,305	1,785	
17 国債等運用収益 (日証金信託銀行) Bond Investment (JSFTB)	984	2,645	1,250	1,899	944	
18 不動産賃貸 Real Estate Leasing	391	807	428	865	435	
19 信託報酬 Trust Charges	315	627	321	668	360	
20 営業費用 Operating Expenses	5,747	11,537	4,909	11,892	6,518	
21 支払利息 Interest Paid	1,399	2,599	546	1,191	664	
22 ※ コール・マネー利息 Interest on Call Money	335	561	▲70	▲117	▲72	
23 ※ 借入金利息 Interest on Borrowings	305	562	10	16	5	
24 ※ 貸付有価証券代り金利息 Interest on Collateral Money of Securities Lent	301	527	203	474	274	
25 コマーシャル・ペーパー利息 Interest on Commercial Paper	171	270	12	12	0	
26 有価証券借入料 Fees on Borrowing Securities	3,558	6,677	3,475	8,810	5,125	
27 貸借取引 (逆日歩) Premium Charges	3,151	5,865	2,589	6,534	4,018	
28 その他の有価証券借入料 Other Fees on Borrowing Securities	406	812	885	2,276	1,106	
29 その他の営業費用 Other Operating Costs and Expenses	618	1,990	874	1,865	728	
30 営業総利益 Operating Profit	5,745	10,497	5,774	11,173	6,391	

※22~24 日証金単体の決算数値 indicate Non-consolidated Figures

百万円(¥mil)

	FY2015		FY2016		FY2017		
	Interim	Full-Year	Interim	Full-Year	Interim	Full-Year	
31 一般管理費 General and Administrative Expenses	4,021	7,939	3,996	8,371	3,970		
32 報酬給与等 Salaries	1,398	3,171	1,366	3,113	1,301		
33 退職給付費用 Retirement and Severance (Employees)	153	305	228	456	176		
34 賞与引当金繰入 Allowed of Allowance for Bonuses(Employees)	522	484	492	—	534		
35 役員賞与引当金繰入 Allowed of Allowance for Bonuses (Directors and Executive Officers)	—	76	—	534	—		
36 事務計算費 Administrative and Computer Expenses	677	1,330	637	67	264		
37 減価償却費 Depreciation	301	625	299	1,150	682		
38 貸倒引当金繰入 Expense for Doubtful Debts	—	—	—	807	—		
39 貸倒引当金戻入 Reversal of Allowance for Doubtful Receivables	▲65	▲275	▲69	▲62	▲59		
40 その他 Other Expense	1,033	2,220	1,040	2,252	1,071		
41 営業利益 Operating Income	1,724	2,558	1,777	2,802	2,420	(計算値/ Estimated Figures)	3,400
42 営業外収益 Non-Operating Revenues	409	813	417	814	364		
43 受取利息 Interest Received	104	258	114	229	113		
44 受取配当金 Dividend Received	236	392	258	422	233		
45 持分法による投資利益 Profit in Equity-Method	—	54	—	92	—		
46 その他 Other Revenues	69	107	44	69	18		
47 営業外費用 Non-Operating Expenses	29	21	145	5	62		
48 支払利息 Interest Paid	0	0	0	0	0		
49 持分法による投資損失 Loss in Equity-Method	15	—	143	—	57		
50 経常利益 Recurring Income	2,104	3,349	2,049	3,611	2,723	(計算値/ Estimated Figures)	4,100
51 特別利益 Extraordinary Profit	—	—	—	63	5		
52 投資有価証券売却益 Gain on Sale of Investments in Securities	—	—	—	—	5		
53 特別損失 Extraordinary Loss	—	—	2	63	2		
54 税金等調整前当期純利益 Net Income before Income Taxes	2,104	3,349	2,047	116	2,726		
55 法人税・住民税及び事業税 Income Taxes	260	458	297	—	481		
56 法人税等調整額 Deferred Income Taxes	108	245	1	—	18		
57 親会社株主に帰属する当期純利益 Profit Attributable to Owners of Parent	1,734	2,645	1,747	3,558	2,227	(計算値/ Estimated Figures)	3,300

6. 連結貸借対照表 (Consolidated Balance Sheets)

百万円(¥mil)

		FY2015		FY2016		FY2017	
		Full-Year		Full-Year		Interim	
1	流動資産合計 Current Assets		2,336,363		3,942,440		4,003,878
2	現金預金 Cash	266,377		1,076,761		1,339,661	
3	有価証券 Short-term Investments	431,565		238,498		218,001	
4	日証金分 JSF	350,550		64,540		67,368	
5	日証金信託銀行分 JSF TB	81,014		173,957		150,632	
6	営業貸付金 Operating Loans	567,748		587,752		634,457	
7	繰延税金資産 Deferred Tax Assets	167		278		379	
8	借入有価証券代り金 Collateral Money of Securities Borrowed	1,025,617		1,930,722		1,666,706	
9	貸借取引分 Loans for Margin Transactions	137,696		205,475		258,792	
10	その他 Other Current Assets	45,122		75,682		64,929	
11	貸倒引当金 Allowance for Doubtful Receivables	▲236		▲254		▲256	
12	固定資産合計 Non-current Assets		912,806		702,610		831,974
13	有形固定資産合計 Tangible Non-current Assets	6,982		6,621		6,442	
14	建物及び構築物 Buildings and Structures	8,792		8,796		8,797	
15	減価償却累計額 Accumulated Depreciation	▲6,015		▲6,187		▲6,259	
16	器具及び備品 Tools, Furniture and Fixtures	1,430		1,546		1,570	
17	減価償却累計額 Accumulated Depreciation	▲1,071		▲797		▲930	
18	土地 Land	3,264		3,264		3,264	
19	無形固定資産 Intangible Non-current Assets	4,229		4,346		4,041	
20	投資その他の資産合計 Investments and Other Assets	901,595		691,642		821,490	
21	投資有価証券 Investments in Securities	900,167		690,208		819,957	
22	従業員に対する長期貸付金 Long-term Loans to Employees	55		24		22	
23	その他 Other Investments and Other Assets	2,930		2,568		2,606	
24	貸倒引当金 Allowance for Doubtful Receivables	▲1,557		▲1,158		▲1,096	
25	資産合計 Total Assets		3,249,170		4,645,051		4,835,853

百万円(¥mil)

		FY2015		FY2016		FY2017	
		Full-Year		Full-Year		Interim	
26	負債合計 Liabilities		3,107,139		4,505,339		4,693,333
27	流動負債合計 Current Liabilities	3,075,453		4,477,440		4,668,760	
28	コール・マネー Call Money	720,900		626,898		963,206	
29	短期借入金 Short-term Borrowings	198,010		13,010		14,010	
30	コマーシャル・ペーパー Commercial Paper	122,000		185,000		263,000	
31	未払法人税等 Accrued Income Taxes	297		387		481	
32	賞与引当金 Allowance for Bonuses (Employees)	484		534		534	
33	役員賞与引当金 Allowance for Bonuses (Directors & Executive Officers)	76		67		—	
34	貸付有価証券代り金 Collateral Money of Securities Lent	1,549,653		2,492,578		2,244,111	
35	貸借取引分 Loans for Margin transactions	258,656		393,698		454,434	
	債券貸借取引分 Bond Lending	660,700		1,436,340		1,689,688	
36	信託勘定借 Borrowed Money from Trust Account	452,773		1,095,054		1,108,001	
37	その他 Other Current Liabilities	484,032		63,908		75,414	
38	固定負債合計 Non-current Liabilities	31,686		27,898		24,572	
39	長期借入金 Long-term Borrowings	3,000		4,000		3,000	
40	繰延税金負債 Deferred Tax Liabilities	11,553		9,410		10,208	
41	役員退職慰労引当金 Retirement and Severance Benefits (Directors & Corporate Auditors)	41		41		41	
42	退職給付に係る負債 Net Defined Benefit Liability	3,382		2,941		315	
43	デリバティブ債務 Derivatives Liabilities	12,859		10,680		10,199	
44	その他 Other Non-current Liabilities	848		824		807	
45	純資産合計 Net Assets		142,030		139,712		142,519
46	株主資本 Shareholders' Equity	124,085		125,314		126,181	
47	資本金 Common Stock	10,000		10,000		10,000	
48	資本剰余金 Capital Surplus	11,470		11,325		11,325	
49	利益剰余金 Retained Earnings	104,668		106,196		107,455	
50	自己株式 Treasury Stock	▲2,053		▲2,207		▲2,599	
51	その他の包括利益累計額 Accumulated Other Comprehensive Income	17,944		14,397		16,337	
52	その他有価証券評価差額金 Net Unrealized Gain on Other Securities	27,877		19,736		24,225	
53	繰延ヘッジ損益 Deferred Losses on Hedges	▲9,248		▲5,083		▲7,581	
54	土地再評価差額金 Gain on Revaluation of Land	168		168		168	
56	負債・純資産合計 Total Liabilities and Net Assets		3,249,170		4,645,051		4,835,853

7. 連結株主資本等変動計算書 (Consolidated Statements of Changes in Net Assets)

百万円(¥mil)

		株主資本 Stockholders' Equity				
		資本金 Common Stock	資本剰余金 Additional paid-in capital	利益剰余金 Retained Earnings	自己株式 Treasury Stock	株主資本合計 Total Shareholders' Equity
1	平成 29 年 4 月 1 日残高 Balance at 1/Apr/2016	10,000	11,325	106,196	▲2,207	125,314
	連結会計年度中の変動額 Changes arising during the year					
2	剰余金の配当 Cash Dividends			▲968		▲968
3	親会社株主に帰属する当期純利益 Profit Attributable to Owners of Parent			2,227		2,227
4	自己株式の取得 Purchase of Treasury Shares				▲396	▲396
5	自己株式の処分 Disposal of Treasury Shares		—		5	5
6	株主資本以外の項目の連結会計年度中の変動額(純額) Net Changes other than Shareholders' Equity					
7	連結会計年度中の変動額合計 Total Changes during the year	—	—	1,258	▲391	866
8	平成 29 年 9 月 30 日残高 Balance at 30/Sep/2016	10,000	11,325	107,455	▲2,599	126,181

百万円(¥mil)

		その他の包括利益累計額 Accumulated Other Comprehensive Income					純資産合計 Total Net Assets
		その他 有価証券 評価差額金 Net Unrealized Gain on Other Securities	繰延ヘッジ 損益 Deferred Losses on hedges	土地再評価 差額金 Gain on Revaluation of Land	退職給付 に係る 調整累計額 Remeasurements Of Defined Benefit Plans	その他の包 括利益累計 額合計 Total Accumulated Other Comprehensive Income	
1	平成 29 年 4 月 1 日残高 Balance at 1/Apr/2016	19,736	▲5,083	168	▲423	14,397	139,712
	連結会計年度中の変動額 Changes arising during the year						
2	剰余金の配当 Cash Dividends						▲968
3	親会社株主に帰属する当期純利益 Profit Attributable to Owners of Parent						2,227
4	自己株式の取得 Purchase of Treasury Shares						▲396
5	自己株式の処分 Disposal of Treasury Shares						5
6	株主資本以外の項目の連結会計年度中の変動額(純額) Net Changes other than Shareholders' Equity	4,488	▲2,497	—	▲50	1,940	1,940
7	連結会計年度中の変動額合計 Total Changes during the year	4,488	▲2,497	—	▲50	1,940	2,807
8	平成 29 年 9 月 30 日残高 Balance at 30/Sep/2016	24,225	▲7,581	168	▲473	16,337	142,519

8. 連結包括利益計算書 (Consolidated Statements of comprehensive Income)

百万円(¥mil)

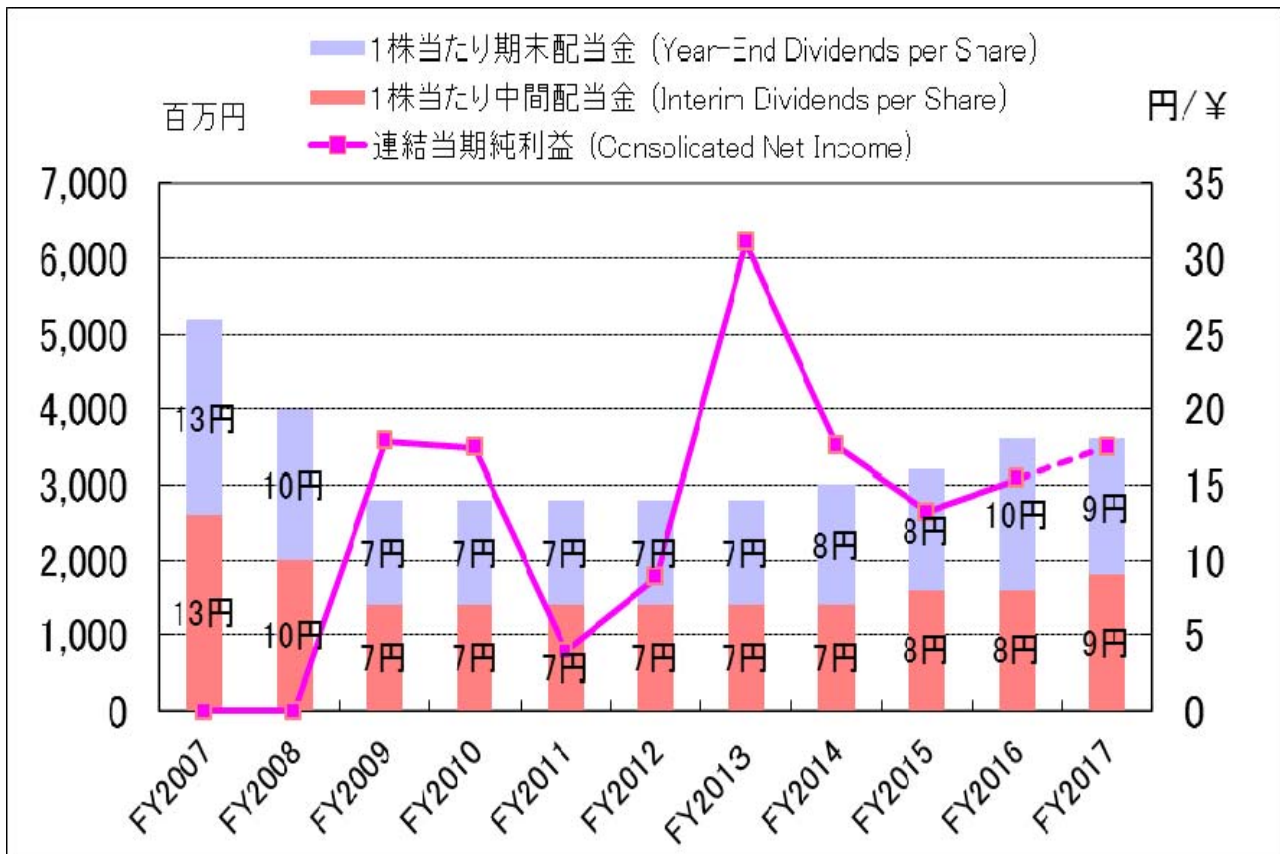
		FY2016		FY2017
		Interim	Full-Year	Interim
1	当期純利益 Net Income	1,747	3,078	2,227
2	その他の包括利益 Other Comprehensive Income			
3	その他有価証券評価差額金 Net Unrealized Gain on Other Securities	▲3,067	▲8,097	4,470
4	繰延ヘッジ損益 Deferred Losses on Hedges	1,399	4,164	▲2,497
5	土地再評価差額金 Gain on Revaluation of Land	—	—	—
6	退職給付に係る調整額 Remeasurements of Defined Benefit Plans	52	413	▲59
7	持分法適用会社に対する持分相当額 Other Comprehensive Gain of Affiliates accounted for by the equity method	▲92	▲27	26
8	その他の包括利益合計 Other Comprehensive Income	▲1,708	▲3,547	1,940
9	包括利益 Comprehensive income	39	▲469	4,167
10	親会社株主に係る包括利益 Comprehensive Income Attributable To Owners Of The Parent	39	▲469	4,167
11	非支配株主に係る包括利益 Comprehensive Income Attributable To Non Controlling Interests	—	—	—

9. 当期純利益と配当金推移

(Net Income & Dividend applicable to the Fiscal Year)

	FY2011	FY2012	FY2013	FY2014	FY2015	FY2016	FY2017
連結当期純利益（百万円） (Net Income/¥mil)	779	1,777	6,211	3,520	2,645	3,078	(試算値/ Estimated figures) 3,300
1株当たり中間配当金（円） (Interim Dividend per Share/¥)	7	7	7	7	8	8	9
1株当たり期末配当金（円） (Year-End Dividend per Share/¥)	7	7	7	8	8	10	(予想/Forecast) 9
1株当たり年間配当金（円） (Annual Dividend per Share/¥)	14	14	14	15	16	18	(予想/Forecast) 18

	FY2011	FY2012	FY2013	FY2014	FY2015	FY2016	FY2017
連結／Consolidated:							
一株当たり利益（円） EPS（¥）	8.4	19.1	60.4	33.9	26.9	31.9	(予想/Forecast) 34.4
配当性向（％） DPR（％）	166.3	73.3	23.2	44.2	59.5	56.4	(予想/Forecast) 52.2
株主資本配当率（％） DOE（％）	1.1	1.1	1.1	1.1	1.1	1.2	(予想/Forecast) 1.2
単体／Parent							
一株当たり利益（円） EPS（¥）	13.2	11.0	55.3	21.4	20.0	24.2	(予想/Forecast) 28.2
配当性向（％） DPR（％）	106.0	127.1	25.3	70.1	79.8	74.5	(予想/Forecast) 63.8



※1 FY2007 連結当期純利益▲1,300百万円 Consolidated net income ¥▲1,300 mil
 ※2 FY2008 連結当期純利益▲7,503百万円 Consolidated net income ¥▲7,503 mil

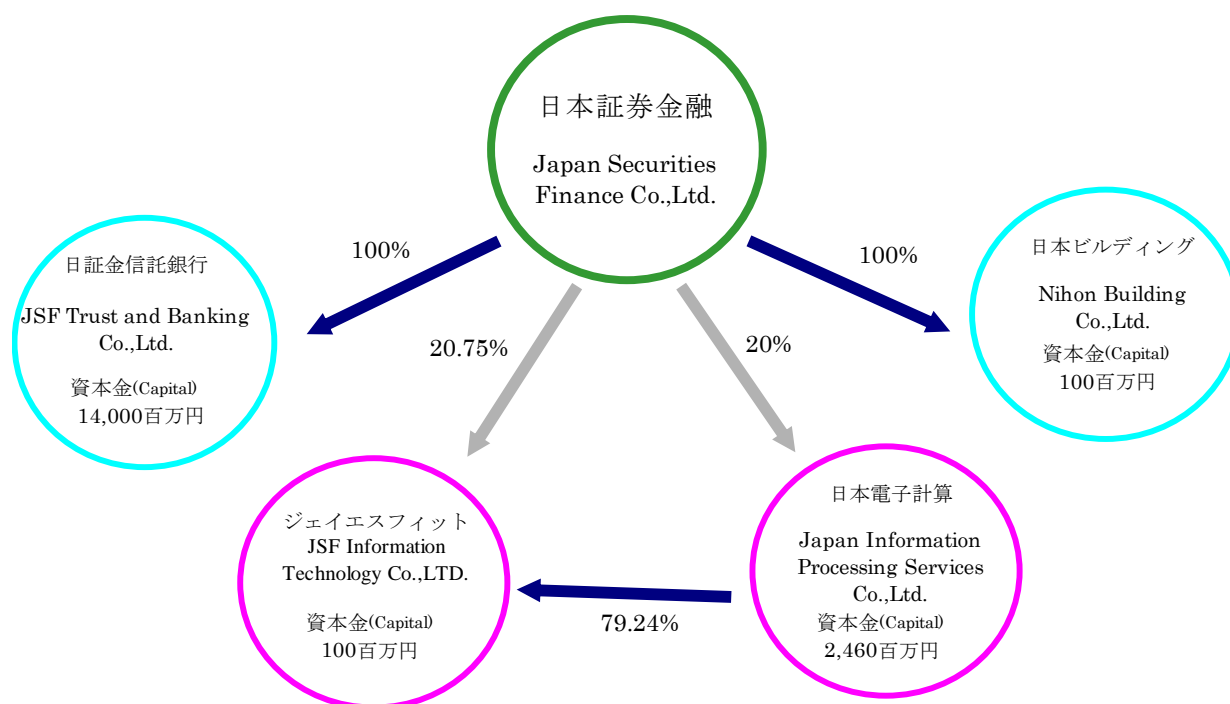
10. 日証金グループ会社 (JSF Group Companies)

(2016年度通期(斜字体)は予想) FY2016 figures (Italic type) are forecast.

百万円(¥mil)

子会社 (Subsidiary Companies)							
	FY2014	FY2015	FY2016		FY2017		
			Interim	Full-Year	Interim	Full-Year (Forecast)	
日証金信託銀行 (JSF Trust and Banking)							
1	経常収益／Ordinary Revenues	3,400	3,549	1,702	2,805	1,387	2,400
2	経常利益／Recurring Income	1,280	470	293	426	210	340
3	当期純利益／Net Income	1,173	450	253	351	164	280
4	総資産／Total Assets	649,729	649,148	1,042,510	1,259,394	1,253,564	
5	純資産／Net Assets	24,893	24,755	23,885	24,755	25,262	
日本ビルディング (Nihon Building)							
6	営業収益／Operating Revenues	1,263	1,199	624	1,258	631	1,265
7	営業利益／Operating Income	505	448	273	505	287	545
8	経常利益／Recurring Income	583	466	328	589	334	625
9	当期純利益／Net Income	408	315	218	431	222	415
10	総資産／Total Assets	8,781	8,856	9,044	9,508	9,644	
11	純資産／Net Assets	7,133	7,324	7,444	7,801	7,958	

会社名 Company	資本金 Capital (百万円 millions)	持分比率 Ratio of shareholding (%)	主な事業内容 Business overview
子会社(Subsidiary Companies)			
日証金信託銀行(株) JSF Trust and Banking Co., Ltd.	14,000	100.00	信託業務、銀行業務（預金の受入れ・資金の貸付け） Trust services Banking service for deposits and loans
日本ビルディング(株) Nihon Building Co., Ltd.	100	100.00	不動産の所有・賃貸・売買・仲介、保険代理業務 Real estate ownership, leasing, trading and brokerage Insurance agency services
持分法適用関連会社(Affiliate Companies)			
日本電子計算(株) Japan Information Processing Service Co., Ltd.	2,460	20.00	情報処理サービス、ソフトウェアの開発・販売 Information processing services Software development and sales
ジェイエスフィット(株) JSF Information Technology Co., Ltd.	100	20.75	情報処理サービス、ソフトウェアの開発・販売・賃貸 Information processing services Software development, sales and leasing



11. 単体損益計算書 (Non-Consolidated Statements of Income)

(2016 年度通期(斜字体)は試算値) FY2016 figures (Italic type) are estimation.

百万円(¥mil)

	FY2015		FY2016		FY2017	
	Interim	Full-Year	Interim	Full-Year	Interim	Full-Year
1 営業収益 Operating Revenues	9,724	17,798	8,567	19,418	11,094	
2 貸付金利息 Interest on Loans	2,198	3,994	1,221	2,452	1,323	
3 借入有価証券代り金利息 Interest on Collateral Money of Securities Borrowed	1,009	1,665	511	1,478	893	
4 受取手数料 Fees Earned	259	478	193	401	261	
5 有価証券貸付料 Fees on Lending Securities	4,546	8,501	4,849	11,663	6,763	
6 貸借取引品貸料 Premium Charges	3,160	5,874	2,592	6,543	4,023	
7 貸借取引貸株料 Lending Fees on Stock Loans	544	966	482	1,227	782	
8 営業費用 Operating Expenses	5,089	9,389	4,015	10,540	5,800	
9 支払利息 Interest Paid	943	1,650	143	373	207	
10 コマーシャル・ペーパー利息 Interest on Commercial Paper	171	270	12	12	0	
11 支払手数料 Fees Paid	369	670	273	583	301	
12 有価証券借入料 Fees on Borrowing Securities	3,559	6,683	3,482	8,800	5,124	
13 営業総利益 Operating Profit	4,635	8,408	4,551	8,877	5,294	
14 一般管理費 General and Administrative Expenses	3,377	6,721	3,338	7,009	3,374	
15 営業利益 Operating Income	1,257	1,686	1,213	1,868	1,920	(試算値/ Estimated Figures) 2,500
16 営業外収益 Non-Operating Revenues	498	836	494	773	451	
17 営業外費用 Non-Operating Expenses	7	15	1	5	4	
18 経常利益 Recurring Income	1,748	2,508	1,705	2,636	2,367	(試算値/ Estimated Figures) 3,200
19 特別利益 Extraordinary Profit	—	—	—	—	5	
20 特別損失 Extraordinary Loss	—	—	2	120	2	
21 税引前当期純利益 Net Income Before Income Taxes	1,748	2,508	1,703	2,516	2,370	
22 法人税、住民税及び事業税 Income Taxes	155	246	136	283	326	
23 法人税等調整額 Deferred Income Taxes	103	289	14	▲99	15	
24 当期純利益 Net Income	1,489	1,971	1,552	2,332	2,028	(試算値/ Estimated Figures) 2,700

12. 単体貸借対照表 (Non-Consolidated Balance Sheets)

百万円(¥mil)

	FY2015	FY2016	FY2017 (Interim)	
1 流動資産合計／Current Asset	2,004,698	2,857,954	2,997,209	
2 現金預金／Cash	144,704	366,639	763,887	
3 コールローン／Call Loans	—	—	—	
4 有価証券／Short-term Investments	350,550	64,540	67,368	
5 営業貸付金／Operating Loans	431,659	411,380	430,416	
6 借入有価証券代り金／Collateral Money of Securities Borrowed	1,042,837	1,947,163	1,678,092	
7 その他／Other Current Assets	35,170	68,376	57,595	
8 貸倒引当金／Allowance for Doubtful Receivables	▲224	▲146	▲150	
9 固定資産合計／Non-current Assets	628,633	560,015	612,460	
10 有形固定資産合計／Tangible Non-current Assets	2,225	2,009	1,893	
11 無形固定資産合計／Intangible Non-current Assets	4,113	4,292	3,996	
12 投資その他の資産合計／Investments and Other Assets	622,295	553,712	606,570	
13 投資有価証券／Investments in Securities	620,594	552,028	604,518	
14 その他／Other Investments and Other Assets	3,036	2,622	2,927	
15 貸倒引当金／Allowance for Doubtful Receivables	▲1,335	▲938	▲876	
16 資産合計／Total Assets	2,633,332	3,417,969	3,609,669	
17 負債合計／Liabilities	2,499,411	3,287,293	3,476,728	
18 流動負債合計／Current Liabilities	2,483,861	3,273,861	3,465,945	
19 コール・マネー／Call Money	640,000	584,598	938,206	
20 短期借入金／Short-term Borrowings	181,500	1,970	2,970	
21 コマーシャル・ペーパー／Commercial Paper	122,000	185,000	263,000	
22 貸借取引担保金／Collateral Money Received for Margin Transactions	24,298	61,895	71,918	
23 貸付有価証券代り金／Collateral Money of Securities Lent	1,508,665	2,437,985	2,185,883	
24 その他／Other Current Liabilities	7,397	4,381	3,967	
25 固定負債合計／Non-current Liabilities	15,549	13,432	10,783	
26 長期借入金／Long-term Borrowings	1,000	1,000	—	
27 退職給付引当金／Retirement and Severance Benefits(Employees)	2,190	2,332	—	
28 その他／Other Non-current Liabilities	12,358	10,100	10,783	
29 純資産合計／Net Assets	133,920	133,920	132,941	
30 株主資本／Shareholders' Equity	114,532	115,015	115,684	
31 資本金／Common Stock	10,000	10,000	10,000	
32 資本剰余金／Capital Surplus	11,470	11,325	11,325	
33 利益剰余金／Retained Earnings	95,107	95,889	96,949	
34 自己株式／Treasury Stock	▲2,045	▲2,199	▲2,591	
35 評価・換算差額等／Valuation and Translation Adjustments	19,387	15,660	17,257	
36 その他有価証券評価差額金／Net Unrealized Gain on Other Securities	19,690	13,345	17,934	
37 繰延ヘッジ損益／Deferred Losses on hedges	▲470	2,146	▲844	
38 土地再評価差額金／Gain on Revaluation of Land	168	168	168	
39 負債・純資産合計／Total Liabilities and Net Assets	2,633,332	3,417,969	3,609,669	

本資料には、業績に関わる記述が含まれています。
こうした記述は、将来の業績を保証するものではなく、
リスクや不確定要因を内包するものです。
将来の業績は、株式市況・金融情勢などにより、
大幅に異なる可能性があります。

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