

DATASET

Outstandings of Japanese Government Bonds (JGB) held by the Bank of Japan

The Bank of Japan (BoJ) releases lists of its real-time outstanding (face value) of JGB holdings three times every month (before April 2014, only once a month) on [the BoJ's website](#). Because this original list is recorded in a separate file for each date, Jouchi Nakajima compiled all the files into one CSV file in a time-series format and has been updating it every quarter. The series is monthly, and for the records after May 2014, the figures on the final date of each month are recorded in the file. The maturity dates, released by [the Cabinet Office website](#), are also compiled in the file.

In the data, each bond is labeled by the code XXY-ZZZ. XXY indicates the original length to maturity (Y as years). For example, 2Y means a two-year bond. Two exceptions are I10Y as an inflation-indexed 10-year bond and F15Y as a floating-rate 15-year bond. ZZZ indicates the bond number. Dates are in the YYYYMMDD format.