

Instruction on Downloading ASX 200 Data

By Professor Junbin Gao and Mr Boyan Zhang

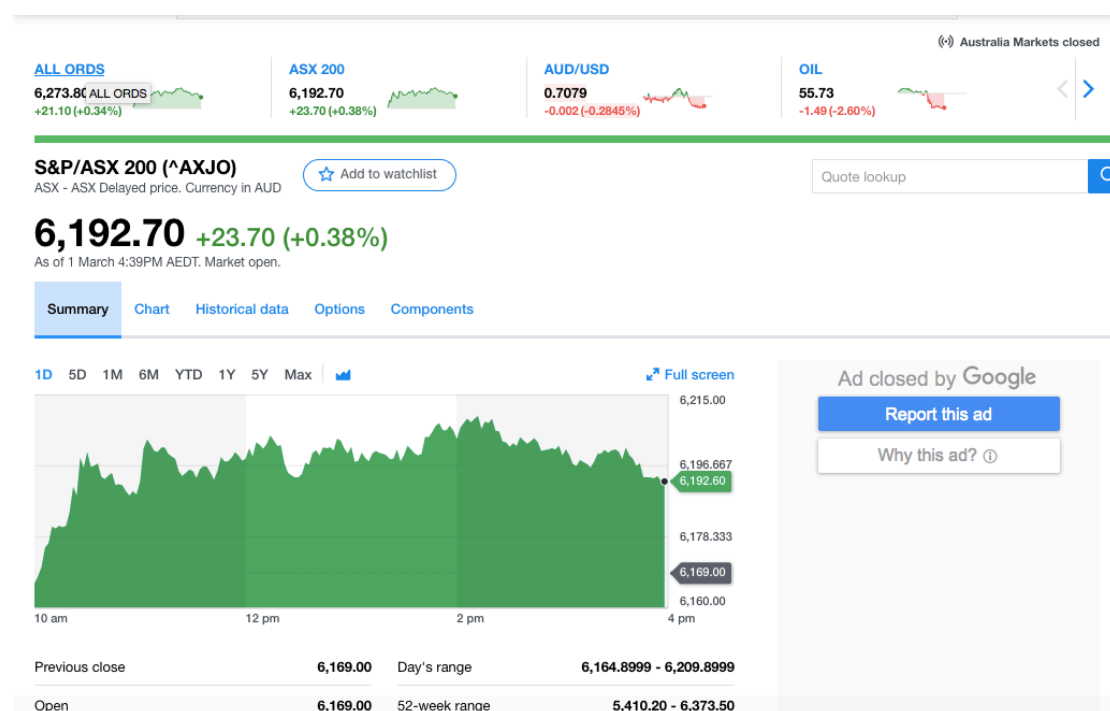
The **S&P/ASX 200** index is used as the benchmark for Australian equity performance. It is a market-capitalisation weighted and adjusted stock market index, see Wikipedia. ASX 200 index is calculated based on the 200 largest ASX listed stocks. It starts from 31 March 2000 with a value of 3133.3. The ASX200 historical and current data can be downloaded from Yahoo! Finance.

You may follow the following steps to download the data for QBUS6840 Group Project:

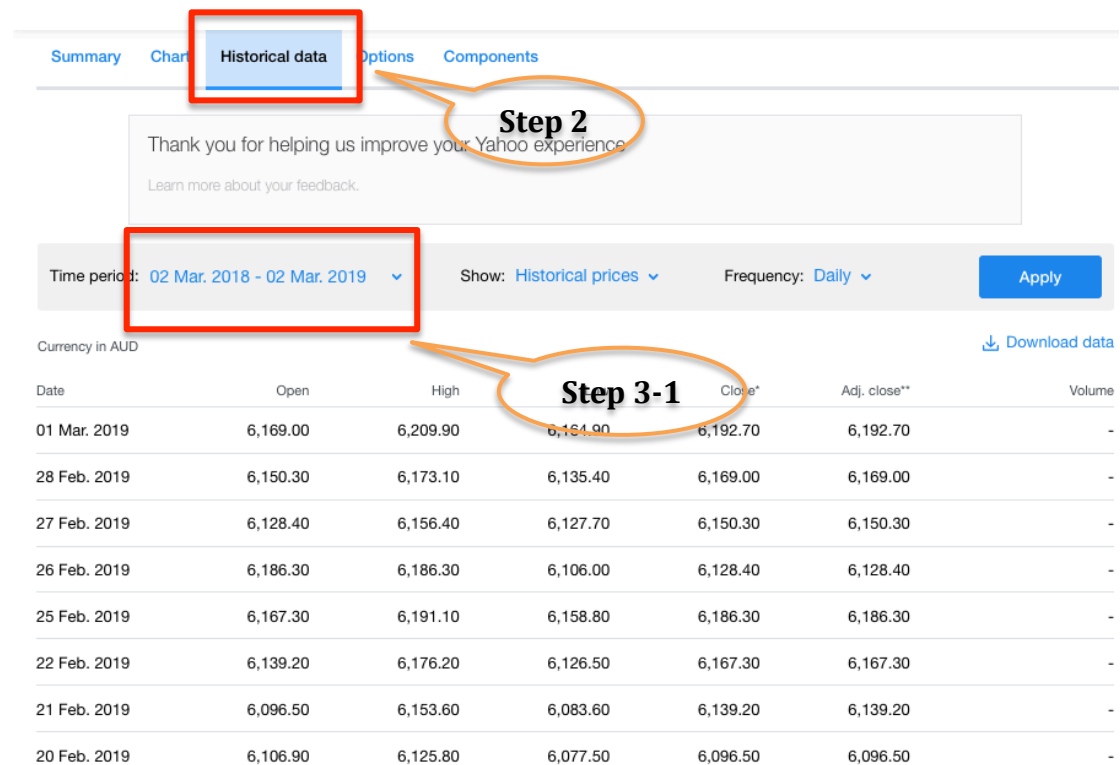
Step 1: Go to the website

<https://au.finance.yahoo.com/quote/%5EAXJO?p=%5EAXJO>

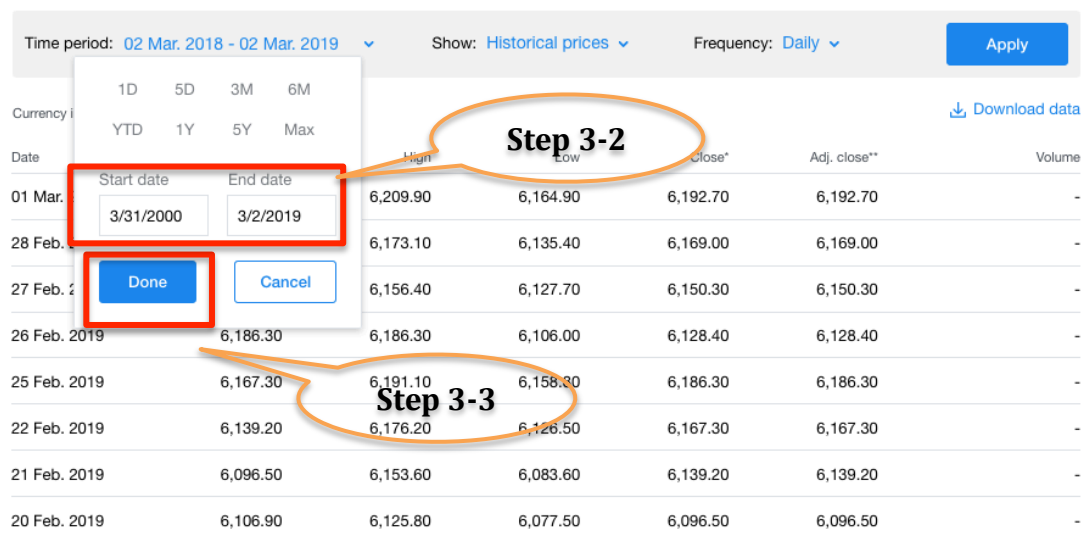
Step 1



Step 2: Clicking on “*Historical data*” at the location shown above bring you to this page:



Step 3: As you may see, the default “*Time period*” is the latest one month (see the figure above). To change to the time period we want, click the “*Time period*” area, then a pop-up window appear (see the figure below). Fill in the time period and click on “*Done*”. To download Daily data, make sure “*Daily*” appear in “*Frequency*”. See the picture below.



Please note the date format is MM/DD/YYYY although it mentions DD/MM/YYYY which is not accepted.

Step 4: Make sure you click “*Apply*” button before you click on “*Download data*” button, as shown below

Time period: 31 Mar. 2000 - 02 Mar. 2019 ▾

Show: Historical prices ▾

Frequency: Daily ▾

Apply

Currency in AUD

[Download data](#)

Date	Open	High	Low	Close*	Adj. close**	Volume
01 Mar. 2019	6,169.00	6,209.90	6,164.90	6,192.70	6,192.70	-
28 Feb. 2019	6,150.30	6,173.10	6,135.40	6,169.00	6,169.00	-
27 Feb. 2019	6,128.40	6,156.40	6,127.70	6,150.30	6,150.30	-
26 Feb. 2019	6,186.30	6,186.30	6,106.00	6,128.40	6,128.40	-
25 Feb. 2019	6,167.30	6,191.10	6,158.80	6,186.30	6,186.30	-
22 Feb. 2019	6,139.20	6,176.20	6,126.50	6,167.30	6,167.30	-
21 Feb. 2019	6,096.50	6,153.60	6,083.60	6,139.20	6,139.20	-
20 Feb. 2019	6,106.90	6,125.80	6,077.50	6,096.50	6,096.50	-

Step 5: Re-do steps 3 & 4 for Monthly data.