I use a lot of long historical macroeconomic data in almost all my papers. Most advanced countries statistical agencies (wen New Zealand) have digitized historical publications and long historical data.

See for example: http://www.norges-bank.no/en/Statistics/Historical-monetary-statistics/ http://www.stats.govt.nz/browse\_for\_stats/snapshots-of-nz/digitised-collections.aspx http://www.stat.go.jp/english/data/chouki/ http://www.scb.se/en\_/Finding-statistics/Historical-statistics/Statistics-by-series/The-series-titled-Historical-Statistics-for-Sweden/ Best wishes ABS has almost next to none. Why can't they provide that?