Correlogram of RBT Date: 16/11/08 Time: 17:54 Sample: 2/01/1995 30/12/1999 Included observations: 1303 Autocorrelation Partial Correlation AC PAC Q-Stat Prob 0.001 0.091 0.091 10.916 0.000 2 -0.087 -0.096 20.734 3 -0.073 -0.057 27.773 0.000 4 -0.050 -0.046 30.989 0.000 5 -0.046 -0.050 33.756 0.000 6 -0.021 -0.025 34.329 0.000 7 -0.036 -0.048 36.066 0.000 36.074 0.000 0.002 -0.003 0.065 0.051 41.675 0.000 10 -0.011 -0.032 41.841 0.000 0.000 0.009 41.841 0.000 0.027 0.026 42.812 0.000 12 13 0.015 0.012 43.091 0.000 14 -0.026 -0.021 43.979 0.000 15 -0.021 -0.010 44.553 0.000 16 -0.000 0.007 44.553 0.000 0.018 0.014 44.980 0.000 0.050 0.044 48.328 0.000 18 19 -0.007 -0.011 0.000 48.395 20 0.035 0.047 49.987 0.000 0.000 21 0.023 0.018 50.680 22 -0.025 -0.019 51.537 0.000 23 -0.057 -0.038 55.867 0.000 24 -0.023 -0.011 56.564 0.000 25 -0.017 -0.020 56.968 0.000