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List of Abbreviations

AI	Accrued Interest
ATSM	Affine Term Structure Model
BI	Bank Indonesia
BIS	Bank of International Settlement
CIR	Cox, Ingersoll and Rand
DMO	Debt Management Office
DNS	Dynamic Nelson Siegel
DNSS	Dynamic Nelson Siegel Svensson
DRA	Diebold, Rudebusch and Aruoba
FNZ	Fisher, Nyckha and Zervos
FR	Fixed Rate
Himdasun	Perhimpunan Pedagang Surat Utang Negara
IBPA	Indonesia Bond Price Agency
IDR	Indonesia Rupiah
MAE	Mean Absolute Error
NS	Nelson Siegel
NSS	Nelson Siegel Svensson
ORI	Obligasi Retail Indonesia
RMSE	Root Mean Square Error
SPSS	Statistical Package for the Social Sciences
SR	Sukuk Retail

SSM	State Space Modelling
TV	Time Varying
VAR	Vector Autoregressive
VR	Variable Rate
ZC	Zero Coupon