

# ESG – Yield Curve Simulation

## Basic information

The application ESG – Yield curve simulation is a small and lightweight application with minimal memory consumption which goal is to help actuaries with simulation of the interest rates evolution.

ESG – Yield curve simulation tool contains implementation of the Hull-White approach simulating the evolution of future interest rates, very often applied for such purposes.

Its main functions are as follows:

- To save your configuration
- To use your own file of Random numbers or use the Internal generator
- The ability to enter your own Nelson-Siegel parameters
- Up to 50000 simulations
- Very fast calculations
- The ability to display graph for each maturity
- The results are automatically saved as \*.csv file

This application saves your valuable time and decrease time to final result. Let's make your work standardized and optimized.