

YIELD CURVE FITTING

Basic information

The application Yield curve fitting is created in MS Excel environment and it is applied for the constructing relevant market YC determined from a portfolio of a given pool of assets.

The purpose is to support the user in this essential part of all of calculations and to offer a highly qualified work with validated and automated calculations without any additional time demands.

The Yield curve fitting offers eight possible methods of yield curve construction:

- Nelson-Siegel;
- Swenson;
- Smith-Wilson;
- Cubic splines interpolation;
- Linear interpolation of discount factors;
- Linear interpolation of 1-Year forward rates;
- Linear interpolation of par rates.

Also the user has a possibility to select one of two options for fitting - dirty market price or yield to maturity.

The Yield curve fitting is a small and lightweight application with minimal memory consumption which has been created by experienced actuaries in close cooperation with professional IT colleagues.