Fitted Nelson–Siegel–Svensonn vs Real Value
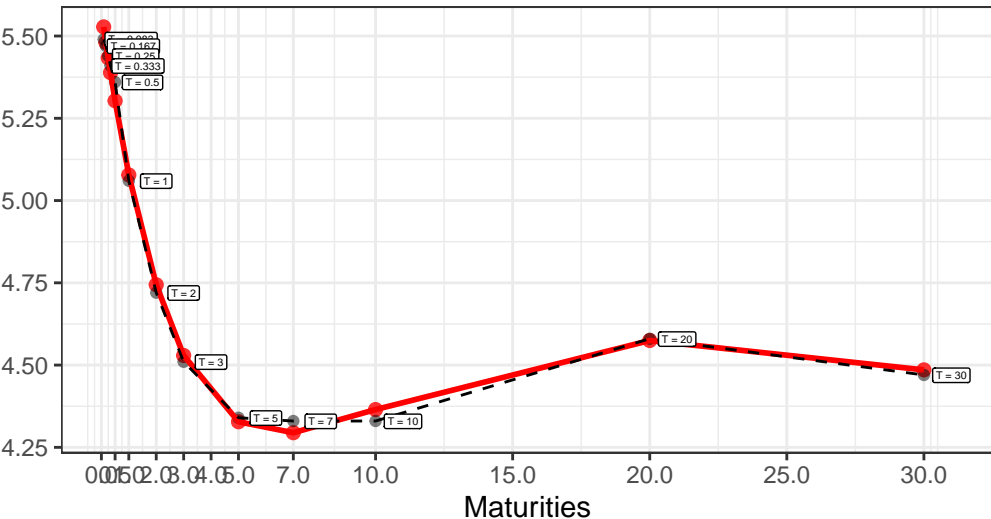
Fitted Value in Red and Real Values in Black

T = 0.083
T = 0.167
T = 0.25
T = 0.333
T = 0.5
T = 1
T = 2
T = 3
T = 5
T = 7
T = 10
T = 20
T = 30

Maturities

Mean Squared Error of the Fit: 0.027927