

## Automation of The Transaction Strategy with Shares Based on The Government Bonds' Yield Curve\*

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\* Presented at the 37th IBIMA International Conference, 30-31 May 2021, Cordoba, Spain

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### Abstract

The government bonds' yield curve is an informative indicator of the future dynamics of stock prices and derived from them financial instruments. Despite some of the advantages of this indicator, its application in trade strategies is difficult due to the lack of clear criteria for investment decisions. The article proposes a way to formalize the strategy and makes recommendations on the principles of selecting its optimal parameters that contribute to achieving maximum effectiveness. The process automation is proposed here for increasing the quality and speed of calculations necessary for the strategy implementation.

**Keywords:** Trading, Bond Yield Curve, Government Bonds, Transaction Strategy.