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(54) **Title**: METHODS AND SYSTEMS FOR CREATING A GOVERNMENT BOND VOLATILITY INDEX AND TRADING DERIVATIVE PRODUCTS BASED THEREON

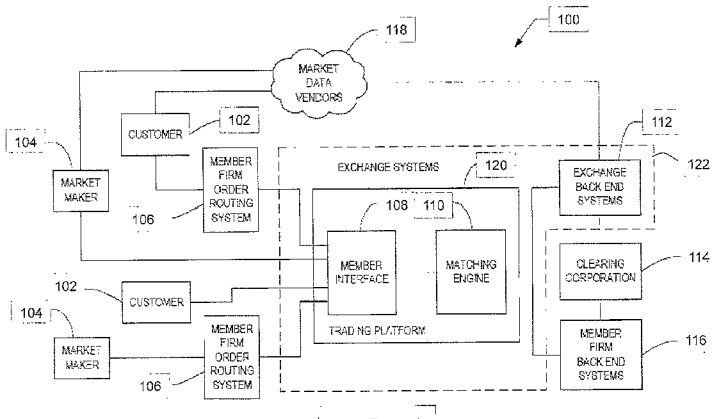


FIG. 1

(57) **Abstract**: A computer system for calculating a government bond volatility index comprising memory configured to store at least one program; and at least one processor communicatively coupled to the memory, in which the at least one program, when executed by the at least one processor, causes the at least one processor to receive data regarding options on government bond derivatives; calculate, using the data regarding options on government bond derivatives, the government bond volatility index; and transmit data regarding the government bond volatility index.

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