FORM FBOT—EXHIBIT E-6

Request: Demonstrate that the contracts are not readily susceptible to manipulation. In addition, for each contract to be listed, describe each investigation, action, proceeding or case involving manipulation and involving such contract in the three years preceding the application date, whether initiated by the foreign board of trade, a regulatory or self-regulatory authority or agency or other government or prosecutorial agency. For each such action, proceeding or case, describe the alleged manipulative activity and the current status or resolution thereof.

Response:

BVMF's discussion in Exhibit E-1 of the contracts that it intends to make available through its trading system, the terms and conditions for each such contract, and its market surveillance program with respect to such contracts demonstrates that the contracts are not readily susceptible to manipulation.

There have been no investigations, actions, proceedings, or cases involving manipulation of any of the contracts listed in Exhibit E in the past three years.