

## LOBBYING REPORT

Lobbying Disclosure Act of 1995 (Section 5) - **All Filers Are Required To Complete This Page**

1. Registrant Name:

**SIDLEY AUSTIN LLP**

2. Address:

1501 K STREET NW, WASHINGTON, DC 20005

3. Principal place of business (if different from line 2):

Country: \_\_\_\_\_ City: \_\_\_\_\_ State/Zip(or Country): \_\_\_\_\_

4. Contact Name: MARK A. TYNDALL

Telephone: 202.736.8743

E-mail (optional): mtyndall@sidley.com

Senate ID #: 35230-125

House ID #: 31204018

7. Client Name:  Self

**CHICAGO MERCANTILE EXCHANGE**

### TYPE OF REPORT

8. Year 2006 Midyear (January 1 - June 30):  **OR** Year End (July 1 - December 31):

9. Check if this filing amends a previously filed version of this report:

10. Check if this is a Termination Report:  => Termination Date: \_\_\_\_\_ 11. No Lobbying Activity:

### INCOME OR EXPENSES

Complete Either Line 12 **OR** Line 13

#### 12. Lobbying Firms

**INCOME** relating to lobbying activities for this reporting period was:

Less than \$10,000:

\$10,000 or more:  => Income (nearest \$20,000): \_\_\_\_\_

Provide a good faith estimate, rounded to the nearest \$20,000, of all lobbying related income from the client (including all payments to the registrant by any other entity for lobbying activities on behalf of the client).

#### 13. Organizations

**EXPENSES** relating to lobbying activities for this reporting period were:

Less than \$10,000:

\$10,000 or more:  => Expenses (nearest \$20,000): \_\_\_\_\_

#### 14. Reporting Method.

Check box to indicate expense accounting method. See instructions for description of options.

**Method A.** Reporting amounts using LDA definitions only

**Method B.** Reporting amounts under section 6033(b)(8) of the Internal Revenue Code

**Method C.** Reporting amounts under section 162(e) of the Internal Revenue Code

Registrant Name: SIDLEY AUSTIN LLP Client Name: CHICAGO MERCANTILE EXCHANGE

Signature: ON FILE Date: Aug 11, 2006

Printed Name and Title: Mark A. Tyndall, Government Relations Adviser -

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