

## LOBBYING REPORT

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

1. Registrant Name:

**WILLIAMS & JENSEN, PLLC**

2. Address:

1155 21ST STREET, NW SUITE 300, WASHINGTON, DC 20036

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

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

4. Contact Name: WILLIAM B. CANFIELD

Telephone: 202-659-8201

E-mail (optional): wbcanfield@wms-jen.com

Senate ID #: 41454-2590

House ID #: 30771181

7. Client Name:  Self

**CHICAGO MERCANTILE EXCHANGE, INC.**

### 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): 220,000.00

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: WILLIAMS & JENSEN, PLLC Client Name: CHICAGO MERCANTILE EXCHANGE, INC.

### LOBBYING ACTIVITY

Select as many codes as necessary to reflect the general issue areas in which the registrant engaged in lobbying on behalf of the client during the reporting period. Using a separate page for each code, provide information as requested. Attach additional page(s) as needed.

15. General issue area code: CDT (one per page)

16. Specific lobbying issues:

S. 509, Energy Market Oversight Act H.R. 4473, S. 1566 Commodity Futures Trading Commission Reauthorization; Tax issues; Futures issues; Financial services issues; Advisory Boards; CFTC regulation.

17. House(s) of Congress and Federal agencies contacted:

CFTC  
Department of Treasury  
SEC  
US HOUSE OF REPRESENTATIVES  
US SENATE

18. Name of each individual who acted as a lobbyist in this issue area:

Name: BAKER, GEORGE  
Covered Official Position (if applicable):  
Name: FRANASIAK, DAVID  
Covered Official Position (if applicable):  
Name: OSWALD, JOEL  
Covered Official Position (if applicable):

19. Interest of each foreign entity in the specific issues listed on line 16 above. **None**

Signature: ON FILE Date: Aug 14, 2006

Printed Name and Title: William B. Canfield, Principal -