



222 South Riverside Plaza #900
 Chicago, IL 60606
 312.373.5000
 info@rjobrien.com

ACCOUNT NUMBER:
 FIRM / SALESMAN: R 01
 STATEMENT DATE: SEP 29, 2006

MONTHLY COMMODITY STATEMENT

INTRODUCED BY
 DANIELS TRADING CO.

ANDREW DANIELS
 DBA DANIELS TRADING
 100 S WACKER STE 1225
 CHICAGO IL 60606

DATE	AT	LONG/BUY	SHRT/SELL	DESCRIPTION	EX	PRICE/LEGND	CC	DEBIT	CREDIT
9/01/6	F1		15	DEC 06 CORN	01	FEE/COMM	US	208.05	
9/12/6	F1	10	10	DEC 07 CORN	01	P&L	US		3,812.50
9/12/6	F1		10	DEC 07 CORN	01	FEE/COMM	US	138.70	
9/12/6	F1	10	10	DEC 08 CORN	01	P&L	US		12,875.00
9/12/6	F1	10		DEC 08 CORN	01	FEE/COMM	US	138.70	
9/13/6	F1		10	DEC 06 WHEAT	01	FEE/COMM	US	138.70	
9/19/6	F1	5		PUT OCT 06 WHEAT	400 01	NET PREM	US	788.10	
9/20/6	F1	10	10	DEC 07 CORN	01	P&L	US		3,000.00
9/20/6	F1		10	DEC 07 CORN	01	FEE/COMM	US	138.70	
9/20/6	F1	10	10	DEC 08 CORN	01	P&L	US		12,500.00
9/20/6	F1	10		DEC 08 CORN	01	FEE/COMM	US	138.70	
9/22/6	F1	15	15	DEC 06 CORN	01	P&L	US	8,375.00	
9/22/6	F1	20		DEC 06 CORN	01	FEE/COMM	US	277.40	
9/22/6	F1	15	15	DEC 07 CORN	01	P&L	US	7,187.50	
9/22/6	F1		15	DEC 07 CORN	01	FEE/COMM	US	208.05	
9/22/6	F1		5	DEC 06 WHEAT	01	FEE/COMM	US	69.35	
9/22/6	F1		5	MAR 07 WHEAT	01	FEE/COMM	US	69.35	
9/22/6	F1	5		JUL 08 WHEAT	01	FEE/COMM	US	69.35	
9/25/6	F1	5		PUT OCT 06 WHEAT	400 01	EXPIRE	US	.55	
OPTION EXPIRATION									
9/28/6	F1	45	45	DEC 06 WHEAT	01	P&L	US	33,000.00	
9/28/6	F1	45		DEC 06 WHEAT	01	FEE/COMM	US	624.15	
9/28/6	F1	5	5	MAR 07 WHEAT	01	P&L	US	4,500.00	
9/28/6	F1	5		MAR 07 WHEAT	01	FEE/COMM	US	69.35	
9/28/6	F1		35	JUL 07 WHEAT	01	FEE/COMM	US	485.45	
* * * * * P O S I T I O N S I N Y O U R A C C O U N T * * * * *									
9/22/6	F1	5		DEC 06 CORN	01	2.57 1/4	US		1,312.50
		5*		OPEN TRADE EQUITY		2.62 1/2			1,312.50*
7/10/6	F1	5		DEC 07 CORN	01	3.05	US	625.00	
8/25/6	F1	5		DEC 07 CORN	01	2.95 1/2	US		1,750.00
		10*		OPEN TRADE EQUITY		3.02 1/2			1,125.00*
9/28/6	F1		35	JUL 07 WHEAT	01	4.43 3/4	US	28,437.50	
			35*	OPEN TRADE EQUITY		4.60		28,437.50*	
6/09/6	F1	20		JUL 08 WHEAT	01	4.57 3/4	US		23,750.00
6/22/6	F1	10		JUL 08 WHEAT	01	4.55 1/2	US		13,000.00
9/22/6	F1	2		JUL 08 WHEAT	01	4.73	US		850.00
9/22/6	F1	3		JUL 08 WHEAT	01	4.74	US		1,125.00
		35*		OPEN TRADE EQUITY		4.81 1/2			38,725.00*
8/16/6	F1		5	CALL JUL 07 WHEAT	460 01	.23 1/4	US	10,343.75	
			5*	OPTION MARKET VALUE		.41 3/8		10,343.75*	
EXPIRE 6/22/07									

You must examine all information transmitted to you herein and report any errors or irregularities to your R.J.O'Brien intermediary or the R.J.O'Brien Compliance Department [1-800-621-0757] immediately. Failure to immediately advise of any such errors or irregularities before the opening of trading on the trading day subsequent to the execution of the transaction in dispute will be deemed your agreement that the transmitted information is correct and has been ratified by you.

FOR FURTHER INFORMATION REGARDING THIS STATEMENT OR R. J. O'BRIEN BROKERAGE SERVICES, PLEASE VISIT www.rjobrien.com



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DATE	AT	LONG/BUY	SHRT/SELL	DESCRIPTION	EX	PRICE/LEGND	CC	DEBIT	CREDIT
				*US\$-SEGREGATED (F1) * * CONVERTED TO USD *					
				BEGINNING BALANCE				108,607.97	108,607.97
				THIS MONTH'S ACTIVITY				24,437.65-	24,437.65-
				ENDING BALANCE				84,170.32	84,170.32
				NET FUTURES PROFIT OR LOSS				23,649.00-	23,649.00-
				NET OPTION PREMIUM				788.65-	788.65-
				FUTURES OPEN TRADE EQUITY				12,725.00	12,725.00
				OPTIONS MARKET VALUE				10,343.75-	10,343.75-
				ACCOUNT VALUE AT MARKET				86,551.57	86,551.57
				CONVERTED MARKET VALUE				86,551.57	86,551.57

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