

Note: Broker-dealers are required to disclose any material arrangements with the venues listed in each section below, including, but not limited to, any internalization or payment for order flow arrangements.

OPB
KEELEY INVESTMENT CORP
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SEC Rule 606 Quarterly Report for the Quarter Ending June 30, 2010

Securities Listed on New York Stock Exchange

Summary Statistics :

Non-directed orders as percentage of total customer orders	100.00%
Market orders as percentage of total non-directed orders	85.90%
Limit orders as percentage of total non-directed orders	14.07%
Other orders as percentage of total non-directed orders	0.03%

Venues Receiving Significant Percentage of Total Non-Directed Orders :

1. Knight Capital Markets, L.L.C.	26.49%
2. New York Stock Exchange	22.26%
3. Citadel Derivatives Group LLC	12.42%
4. UBS Securities, L.L.C.	11.63%
5. National Financial Services, L.L.C.	11.16%
6. Citigroup Global Markets, Inc.	6.96%
7. Goldman, Sachs & Co.	3.19%
8. E*Trade Cap MKTS/CHXL Trading	2.37%
9. Direct Edge ECN L.L.C.	0.82%
10. AlterNet Securities Inc.	0.79%

Information Concerning Significant Venues :

1. Knight Capital Markets, L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	28.67%
Limit orders as percentage of total limit orders	13.03%
Other orders as percentage of total other orders	100.00%

2. New York Stock Exchange

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	19.10%
Limit orders as percentage of total limit orders	41.57%
Other orders as percentage of total other orders	0.00%

3. Citadel Derivatives Group LLC		
	Types of Orders Routed to Venue :	
	Market orders as percentage of total market orders	12.81%
	Limit orders as percentage of total limit orders	10.11%
	Other orders as percentage of total other orders	0.00%
4. UBS Securities, L.L.C.		
	Types of Orders Routed to Venue :	
	Market orders as percentage of total market orders	12.29%
	Limit orders as percentage of total limit orders	7.64%
	Other orders as percentage of total other orders	0.00%
5. National Financial Services, L.L.C.		
	Types of Orders Routed to Venue :	
	Market orders as percentage of total market orders	11.19%
	Limit orders as percentage of total limit orders	11.01%
	Other orders as percentage of total other orders	0.00%
6. Citigroup Global Markets, Inc.		
	Types of Orders Routed to Venue :	
	Market orders as percentage of total market orders	7.62%
	Limit orders as percentage of total limit orders	2.92%
	Other orders as percentage of total other orders	0.00%
7. Goldman, Sachs & Co.		
	Types of Orders Routed to Venue :	
	Market orders as percentage of total market orders	3.31%
	Limit orders as percentage of total limit orders	2.47%
	Other orders as percentage of total other orders	0.00%
8. E*Trade Cap MKTS/CHXL Trading		
	Types of Orders Routed to Venue :	
	Market orders as percentage of total market orders	2.76%
	Limit orders as percentage of total limit orders	0.00%
	Other orders as percentage of total other orders	0.00%
9. Direct Edge ECN L.L.C.		
	Types of Orders Routed to Venue :	
	Market orders as percentage of total market orders	0.00%
	Limit orders as percentage of total limit orders	5.84%
	Other orders as percentage of total other orders	0.00%
10. AlterNet Securities Inc.		
	Types of Orders Routed to Venue :	
	Market orders as percentage of total market orders	0.92%
	Limit orders as percentage of total limit orders	0.00%
	Other orders as percentage of total other orders	0.00%

Securities Listed on The Nasdaq Stock Market

Summary Statistics :

Non-directed orders as percentage of total customer orders	100.00%
Market orders as percentage of total non-directed orders	58.26%
Limit orders as percentage of total non-directed orders	41.74%
Other orders as percentage of total non-directed orders	0.00%

Venues Receiving Significant Percentage of Total Non-Directed Orders :

1. Citadel Derivatives Group LLC	27.17%
2. Knight Equity Markets, L.P.	25.35%
3. National Financial Services, L.L.C.	14.71%
4. UBS Securities, L.L.C.	14.71%
5. Direct Edge ECN L.L.C.	5.46%
6. Citigroup Global Markets, Inc.	4.62%
7. BATS Exchange, Inc.	2.80%
8. Keeley Investment Corp.	1.96%
9. E*Trade Cap MKTS/CHXL Trading	1.26%
10. GETCO Execution Services L.L.C.	0.42%

Information Concerning Significant Venues :

1. Citadel Derivatives Group LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	27.40%
Limit orders as percentage of total limit orders	26.85%
Other orders as percentage of total other orders	0.00%

2. Knight Equity Markets, L.P.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	29.33%
Limit orders as percentage of total limit orders	19.80%
Other orders as percentage of total other orders	0.00%

3. National Financial Services, L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	10.82%
Limit orders as percentage of total limit orders	20.13%
Other orders as percentage of total other orders	0.00%

4. UBS Securities, L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	19.47%
Limit orders as percentage of total limit orders	8.05%
Other orders as percentage of total other orders	0.00%

5. Direct Edge ECN L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	0.00%
Limit orders as percentage of total limit orders	13.09%
Other orders as percentage of total other orders	0.00%

6. Citigroup Global Markets, Inc.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	5.77%
Limit orders as percentage of total limit orders	3.02%
Other orders as percentage of total other orders	0.00%

7. BATS Exchange, Inc.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	0.00%
Limit orders as percentage of total limit orders	6.71%
Other orders as percentage of total other orders	0.00%

8. Keeley Investment Corp.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	3.37%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

9. E*Trade Cap MKTS/CHXL Trading

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	2.16%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

10. GETCO Execution Services L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	0.24%
Limit orders as percentage of total limit orders	0.67%
Other orders as percentage of total other orders	0.00%

Securities Listed on NYSE Amex or Regional Exchanges

Summary Statistics :

Non-directed orders as percentage of total customer orders	100.00%
Market orders as percentage of total non-directed orders	69.55%
Limit orders as percentage of total non-directed orders	30.45%
Other orders as percentage of total non-directed orders	0.00%

Venues Receiving Significant Percentage of Total Non-Directed Orders :

1. National Financial Services, L.L.C.	27.27%
2. Knight Capital Markets, L.L.C.	17.27%
3. UBS Securities, L.L.C.	14.09%
4. Citadel Derivatives Group LLC	13.64%
5. New York Stock Exchange	7.73%
6. NYSE Amex	5.91%
7. Goldman, Sachs & Co.	5.91%
8. Citigroup Global Markets, Inc.	3.64%
9. Direct Edge ECN L.L.C.	0.91%
10. Keeley Investment Corp.	0.91%

Information Concerning Significant Venues :

1. National Financial Services, L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	27.45%
Limit orders as percentage of total limit orders	26.87%
Other orders as percentage of total other orders	0.00%

2. Knight Capital Markets, L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	22.88%
Limit orders as percentage of total limit orders	4.48%
Other orders as percentage of total other orders	0.00%

3. UBS Securities, L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	17.65%
Limit orders as percentage of total limit orders	5.97%
Other orders as percentage of total other orders	0.00%

4. Citadel Derivatives Group LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	14.38%
Limit orders as percentage of total limit orders	11.94%
Other orders as percentage of total other orders	0.00%

5. New York Stock Exchange

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	1.96%
Limit orders as percentage of total limit orders	20.90%
Other orders as percentage of total other orders	0.00%

6. NYSE Amex

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	1.31%
Limit orders as percentage of total limit orders	16.42%
Other orders as percentage of total other orders	0.00%

7. Goldman, Sachs & Co.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	4.58%
Limit orders as percentage of total limit orders	8.96%
Other orders as percentage of total other orders	0.00%

8. Citigroup Global Markets, Inc.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	5.23%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

9. Direct Edge ECN L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	0.00%
Limit orders as percentage of total limit orders	2.99%
Other orders as percentage of total other orders	0.00%

10. Keeley Investment Corp.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	1.31%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

Exchange - Listed Options

Summary Statistics :

Non-directed orders as percentage of total customer orders	100.00%
Market orders as percentage of total non-directed orders	29.25%
Limit orders as percentage of total non-directed orders	70.75%
Other orders as percentage of total non-directed orders	0.00%

Venues Receiving Significant Percentage of Total Non-Directed Orders :

1. The Chicago Board Options Stock Exchange	46.74%
2. NYSE Arca Options	17.97%
3. NYSE Amex Options	10.97%
4. The International Securities Exchange	8.74%
5. NASDAQ OMX PHLX	7.95%
6. The Boston Option Exchange	4.61%
7. Nasdaq Execution Services, L.L.C.	1.27%
8. Other	0.95%
9. Keeley Investment Corp.	0.79%

Information Concerning Significant Venues :

1. The Chicago Board Options Stock Exchange

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	54.35%
Limit orders as percentage of total limit orders	43.60%
Other orders as percentage of total other orders	0.00%

2. NYSE Arca Options

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	8.70%
Limit orders as percentage of total limit orders	21.80%
Other orders as percentage of total other orders	0.00%

3. NYSE Amex Options

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	15.22%
Limit orders as percentage of total limit orders	9.21%
Other orders as percentage of total other orders	0.00%

4. The International Securities Exchange

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	2.72%
Limit orders as percentage of total limit orders	11.24%
Other orders as percentage of total other orders	0.00%

5. NASDAQ OMX PHLX

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	8.70%
Limit orders as percentage of total limit orders	7.64%
Other orders as percentage of total other orders	0.00%

6. The Boston Option Exchange

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	5.43%
Limit orders as percentage of total limit orders	4.27%
Other orders as percentage of total other orders	0.00%

7. Nasdaq Execution Services, L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	2.17%
Limit orders as percentage of total limit orders	0.90%
Other orders as percentage of total other orders	0.00%

8. Other

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	0.00%
Limit orders as percentage of total limit orders	1.35%
Other orders as percentage of total other orders	0.00%

9. Keeley Investment Corp.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	2.72%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%