

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.

**K3M
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FINANCIAL SERVICES CORPORATION
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LINCOLN, NE 68508-2170**

SEC Rule 606 Quarterly Report for the Quarter Ending December 31, 2011

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	93.33%
Limit orders as percentage of total non-directed orders	5.75%
Other orders as percentage of total non-directed orders	0.92%

Venues Receiving Significant Percentage of Total Non-Directed Orders :

1. Knight Capital Markets, LLC	34.26%
2. National Financial Services LLC	26.38%
3. UBS Securities, LLC	12.75%
4. Citadel Securities LLC	12.57%
5. Citigroup Global Markets, Inc.	5.35%
6. Goldman, Sachs & Co.	2.05%
7. Two Sigma Securities, LLC	1.76%
8. AlterNet Securities Inc.	1.43%
9. BATS Exchange, Inc.	0.81%
10. Instinet L.L.C.	0.70%

Information Concerning Significant Venues :

1. Knight Capital Markets, LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	33.25%
Limit orders as percentage of total limit orders	47.77%
Other orders as percentage of total other orders	52.00%

2. National Financial Services LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	28.19%
Limit orders as percentage of total limit orders	1.27%
Other orders as percentage of total other orders	0.00%

3. UBS Securities, LLC		
	Types of Orders Routed to Venue :	
	Market orders as percentage of total market orders	12.84%
	Limit orders as percentage of total limit orders	7.64%
	Other orders as percentage of total other orders	36.00%
4. Citadel Securities LLC		
	Types of Orders Routed to Venue :	
	Market orders as percentage of total market orders	13.03%
	Limit orders as percentage of total limit orders	7.01%
	Other orders as percentage of total other orders	0.00%
5. Citigroup Global Markets, Inc.		
	Types of Orders Routed to Venue :	
	Market orders as percentage of total market orders	5.42%
	Limit orders as percentage of total limit orders	3.18%
	Other orders as percentage of total other orders	12.00%
6. Goldman, Sachs & Co.		
	Types of Orders Routed to Venue :	
	Market orders as percentage of total market orders	2.16%
	Limit orders as percentage of total limit orders	0.64%
	Other orders as percentage of total other orders	0.00%
7. Two Sigma Securities, LLC		
	Types of Orders Routed to Venue :	
	Market orders as percentage of total market orders	1.88%
	Limit orders as percentage of total limit orders	0.00%
	Other orders as percentage of total other orders	0.00%
8. AlterNet Securities Inc.		
	Types of Orders Routed to Venue :	
	Market orders as percentage of total market orders	1.53%
	Limit orders as percentage of total limit orders	0.00%
	Other orders as percentage of total other orders	0.00%
9. 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	14.01%
	Other orders as percentage of total other orders	0.00%
10. Instinet L.L.C.		
	Types of Orders Routed to Venue :	
	Market orders as percentage of total market orders	0.75%
	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	88.35%
Limit orders as percentage of total non-directed orders	10.65%
Other orders as percentage of total non-directed orders	1.00%

Venues Receiving Significant Percentage of Total Non-Directed Orders :

1. Citadel Securities LLC	29.20%
2. National Financial Services LLC	24.81%
3. Knight Equity Markets, L.P.	15.91%
4. UBS Securities, LLC	11.28%
5. Citigroup Global Markets, Inc.	5.76%
6. AlterNet Securities Inc.	2.51%
7. Direct Edge Exchange	2.13%
8. Two Sigma Securities, LLC	2.13%
9. NYSE Arca	1.75%
10. BATS Exchange, Inc.	1.38%

Information Concerning Significant Venues :

1. Citadel Securities LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	29.79%
Limit orders as percentage of total limit orders	27.06%
Other orders as percentage of total other orders	0.00%

2. National Financial Services LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	27.80%
Limit orders as percentage of total limit orders	2.35%
Other orders as percentage of total other orders	0.00%

3. Knight Equity Markets, L.P.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	16.17%
Limit orders as percentage of total limit orders	10.59%
Other orders as percentage of total other orders	50.00%

4. UBS Securities, LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	11.49%
Limit orders as percentage of total limit orders	7.06%
Other orders as percentage of total other orders	37.50%

5. Citigroup Global Markets, Inc.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	5.96%
Limit orders as percentage of total limit orders	3.53%
Other orders as percentage of total other orders	12.50%

6. AlterNet Securities Inc.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	2.84%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

7. Direct Edge Exchange

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	0.00%
Limit orders as percentage of total limit orders	20.00%
Other orders as percentage of total other orders	0.00%

8. Two Sigma Securities, LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	2.41%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

9. NYSE Arca

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	0.00%
Limit orders as percentage of total limit orders	16.47%
Other orders as percentage of total other orders	0.00%

10. 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	12.94%
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	79.12%
Limit orders as percentage of total non-directed orders	18.88%
Other orders as percentage of total non-directed orders	2.01%

Venues Receiving Significant Percentage of Total Non-Directed Orders :

1. Knight Capital Markets, LLC	36.14%
2. National Financial Services LLC	24.50%
3. Citadel Securities LLC	16.87%
4. UBS Securities, LLC	14.46%
5. Direct Edge Exchange	2.01%
6. AlterNet Securities Inc.	1.20%
7. NYSE Arca	1.20%
8. BATS Exchange, Inc.	1.20%
9. Citigroup Global Markets, Inc.	1.20%
10. Goldman, Sachs & Co.	0.80%

Information Concerning Significant Venues :

1. Knight Capital Markets, LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	30.96%
Limit orders as percentage of total limit orders	55.32%
Other orders as percentage of total other orders	60.00%

2. National Financial Services LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	30.96%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

3. Citadel Securities LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	20.81%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	20.00%

4. UBS Securities, LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	12.69%
Limit orders as percentage of total limit orders	21.28%
Other orders as percentage of total other orders	20.00%

5. Direct Edge Exchange

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	0.00%
Limit orders as percentage of total limit orders	10.64%
Other orders as percentage of total other orders	0.00%

6. AlterNet Securities Inc.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	1.52%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

7. NYSE Arca

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	0.00%
Limit orders as percentage of total limit orders	6.38%
Other orders as percentage of total other orders	0.00%

8. 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	6.38%
Other orders as percentage of total other orders	0.00%

9. Citigroup Global Markets, Inc.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	1.52%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

10. Goldman, Sachs & Co.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	1.02%
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	77.27%
Limit orders as percentage of total non-directed orders	22.73%
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	31.82%
2. The Boston Option Exchange	18.18%
3. NYSE Arca Options	13.64%
4. NASDAQ OMX PHLX	13.64%
5. NYSE Amex Options	9.09%
6. C2 Options Exchange	9.09%
7. The International Securities Exchange	4.55%

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	35.29%
Limit orders as percentage of total limit orders	20.00%
Other orders as percentage of total other orders	0.00%

2. The Boston Option Exchange

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	23.53%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

3. NYSE Arca Options

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	5.88%
Limit orders as percentage of total limit orders	40.00%
Other orders as percentage of total other orders	0.00%

4. NASDAQ OMX PHLX

Types of Orders Routed to Venue :

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

5. NYSE Amex Options

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	5.88%
Limit orders as percentage of total limit orders	20.00%
Other orders as percentage of total other orders	0.00%

6. C2 Options Exchange

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	5.88%
Limit orders as percentage of total limit orders	20.00%
Other orders as percentage of total other orders	0.00%

7. The International Securities Exchange

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	5.88%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%