



Exemption Report

PEAK6 Capital Management LLC
Year Ended December 31 2017

(CONFIDENTIAL PURSUANT TO RULE 17A-5(E)(3))



141 W. Jackson Blvd., Suite 500
Chicago, IL 60604
312 362 2401
WWW.PEAK6.COM

PEAK6 Capital Management LLC's Exemption Report

December 31, 2017

PEAK6 Capital Management LLC (the "Company") is a registered broker-dealer subject to Rule 17a-5 promulgated by the Securities and Exchange Commission (17 C.F.R. §240.17a-5, "Reports to be made by certain brokers and dealers"). This Exemption Report was prepared as required by 17 C.F.R. § 240.17a-5(d)(1) and (4). To the best of its knowledge and belief, the Company states the following:

- (1) The Company may file an Exemption Report because the Company had no obligations under 17 C.F.R. § 240.15c3-3
- (2) The Company had no obligations under 17 C.F.R. § 240.15c3-3 throughout the most recent fiscal year without exception.

PEAK6 Capital Management LLC

I, Agnes Krupa, swear (or affirm) that, to my best knowledge and belief, this Exemption Report is true and correct.

By: _____

A handwritten signature in blue ink, appearing to be 'Agnes Krupa', written over a horizontal line.

Title: Chief Financial Officer

February 27, 2018

CONFIDENTIAL PURSUANT TO RULE 17A-5(E)(3)



Ernst & Young LLP
155 North Wacker
Chicago, IL 60606-1787

Tel: +1 312 879 2000
Fax: +1 312 879 4000
ey.com

Report of Independent Registered Public Accounting Firm

The Member of PEAK6 Capital Management LLC

We have reviewed management's statements, included in the accompanying PEAK6 Capital Management LLC's Exemption Report, in which (1) PEAK6 Capital Management LLC (the Company) stated that it may file an Exemption Report because the Company had no obligations under 17 C.F.R. § 240.15c3-3 and (2) the Company stated that it had no obligations under 17 C.F.R. § 240.15c3-3 for the year ended December 31, 2017 without exception. Management is responsible for compliance with 17 C.F.R. § 240.15c3-3 and its statements.

Our review was conducted in accordance with the standards of the Public Company Accounting Oversight Board (United States) and, accordingly, included inquiries and other required procedures to obtain evidence about the Company's compliance with 17 C.F.R. § 240.15c3-3. A review is substantially less in scope than an examination, the objective of which is the expression of an opinion on management's statements. Accordingly, we do not express such an opinion.

Based on our review, we are not aware of any material modifications that should be made to management's statements referred to above for them to be fairly stated, in all material respects, based on Rule 15c3-3 under the Securities Exchange Act of 1934.

This report is intended solely for the information and use of the Member, management, the SEC, Chicago Board Options Exchange and other regulatory agencies that rely on Rule 17a-5 under the Securities Exchange Act of 1934 in their regulation of registered brokers and dealers, and other recipients specified by Rule 17a-5(d)(6) and is not intended to be and should not be used by anyone other than these specified parties.

February 27, 2018