

UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION

Date: 10/27/09 2:36 PM  
Status: Accepted

FORM  
X-17A-5

FOCUS REPORT  
(FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT)  
PART II 11

(Please read instructions before preparing Form)

This report is being filed pursuant to (Check Applicable Block(s)):

- 1) Rule 17a-5(a)  16
- 2) Rule 17a-5(b)  17
- 3) Rule 17a-11  18
- 4) Special request by designated examining authority  19
- 5) Other  26

NAME OF BROKER-DEALER

SEC. FILE NO.

BNY MELLON CAPITAL MARKETS, LLC  13

8-35255  14

ADDRESS OF PRINCIPAL PLACE OF BUSINESS (Do not use P.O. Box No.)

FIRM ID NO.

17454  15

ONE WALL STREET, 18TH FLOOR  20

FOR PERIOD BEGINNING (MM/DD/YY)

(No. and Street)

07/01/09  24

AND ENDING (MM/DD/YY)

NEW YORK  21 NY  22 10286  23

09/30/09  25

(City)

(State)

(Zip Code)

NAME AND TELEPHONE NUMBER OF PERSON TO CONTACT IN REGARD TO THIS REPORT (Area code) - Telephone No.

30

31

NAME(S) OF SUBSIDIARIES OR AFFILIATES CONSOLIDATED IN THIS REPORT

OFFICIAL USE

STELIANOS PROIOS  32

(212) 804-5080  33

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DOES RESPONDENT CARRY ITS OWN CUSTOMER ACCOUNTS ? YES  40 NO  41

CHECK HERE IF RESPONDENT IS FILING AN AUDITED REPORT  42

EXECUTION:

The registrant/broker or dealer submitting this Form and its attachments and the person(s) by whom it is executed represent hereby that all information contained therein is true, correct and complete. It is understood that all required items, statements, and schedules are considered integral parts of this Form and that the submission of any amendment represents that all unamended items, statements and schedules remain true, correct and complete as previously submitted.

Dated the \_\_\_\_\_ day of \_\_\_\_\_ 20 \_\_\_\_\_

Manual Signatures of:

1) \_\_\_\_\_  
Principal Executive Officer or Managing Partner

2) \_\_\_\_\_  
Principal Financial Officer or Partner

3) \_\_\_\_\_  
Principal Operations Officer or Partner

ATTENTION - Intentional misstatements or omissions of facts constitute Federal Criminal Violations. (See 18 U.S.C. 1001 and 15 U.S.C. 78:f (a) )

FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT  
PART II

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BROKER OR DEALER

BNY MELLON CAPITAL MARKETS, LLC

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STATEMENT OF FINANCIAL CONDITION

as of (MM/DD/YY) 09/30/09 99

SEC FILE NO. 8-35255 98

Consolidated  198

Unconsolidated  199

	<u>ASSETS</u>			
	<u>Allowable</u>		<u>Nonallowable</u>	<u>Total</u>
1. Cash	\$ 1,274,449	200	\$ 1,274,449	750
2. Cash segregated in compliance with federal and other regulations	1,900,000	210	1,900,000	760
3. Receivable from brokers or dealers and clearing organizations:				
A. Failed to deliver:				
1. Includable in "Formula for Reserve Requirements"	1,492,821	220		
2. Other	5,103,808	230	6,596,629	770
B. Securities borrowed:				
1. Includable in "Formula for Reserve Requirements"		240		
2. Other		250		780
C. Omnibus accounts:				
1. Includable in "Formula for Reserve Requirements"		260		
2. Other		270		790
D. Clearing Organizations:				
1. Includable in "Formula for Reserve Requirements"		280		
2. Other	44,999,350	290	44,999,350	800
E. Other	266,532,273	300	\$ 694,039	550
			267,226,312	810
4. Receivables from customers:				
A. Securities accounts:				
1. Cash and fully secured accounts	845,471	310		
2. Partly secured accounts		320	560	
3. Unsecured Accounts			570	
B. Commodity accounts		330	580	
C. Allowance for doubtful accounts	( )	335	( )	590
			845,471	820
5. Receivables from non-customers:				
A. Cash and fully secured accounts		340		
B. Partly secured and unsecured accounts		350	600	830
6. Securities purchased under agreements to resell		360	605	840
7. Securities and spot commodities owned, at market value:				
A. Banker's acceptances, certificates of deposit and commercial paper	6,944,291	370		
B. U.S. and Canadian government obligations	480,707,409	380		
C. State and municipal government obligations	82,820,529	390		
D. Corporate obligations	301,415,172	400		

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BNY MELLON CAPITAL MARKETS, LLC

as of 09/30/09

STATEMENT OF FINANCIAL CONDITION

ASSETS (continued)

	<u>Allowable</u>	<u>Nonallowable</u>	<u>Total</u>
E. Stocks and warrants .....	\$ <u>410</u>		
F. Options .....	<u>420</u>		
G. Arbitrage .....	<u>422</u>		
H. Other securities .....	<u>9,311,681</u> <u>424</u>		
I. Spot Commodities .....	<u>430</u>		
J. Total inventory - includes encumbered securities of ... \$ <u>120</u>			\$ <u>881,199,082</u> <u>850</u>
8. Securities owned not readily marketable:			
A. At Cost .....	\$ <u>130</u> <u>440</u>	\$ <u>610</u>	<u>860</u>
9. Other investments not readily marketable:			
..... \$ <u>140</u>			
B. At estimated fair value .....	<u>450</u>	<u>620</u>	<u>870</u>
10. Securities borrowed under subordination agreements and partners' individual and capital securities accounts, at market value:			
A. Exempted securities .....	\$ <u>150</u>		
B. Other .....	\$ <u>160</u> <u>460</u>	<u>630</u>	<u>880</u>
11. Secured demand notes-market value of collateral:			
A. Exempted securities .....	\$ <u>170</u>		
B. Other .....	\$ <u>180</u> <u>470</u>	<u>640</u>	<u>890</u>
12. Memberships in exchanges:			
A. Owned, at market value .....	\$ <u>190</u>		
B. Owned at cost .....		<u>650</u>	
C. Contributed for use of company, at market value .....		<u>660</u>	<u>900</u>
13. Investment in and receivables from affiliates, subsidiaries and associated partnerships .....	<u>480</u>	2,448,615 <u>670</u>	2,448,615 <u>910</u>
14. Property, furniture, equipment, leasehold improvements and rights under lease agreements:			
At cost (net of accumulated depreciation and amortization) .....	<u>490</u>	161,479 <u>680</u>	161,479 <u>920</u>
15. Other Assets:			
A. Dividends and interest receivable .....	6,892,624 <u>500</u>	20,581 <u>690</u>	
B. Free shipments .....	<u>510</u>	<u>700</u>	
C. Loans and advances .....	<u>520</u>	<u>710</u>	
D. Miscellaneous .....	8,347,290 <u>530</u>	44,466,714 <u>720</u>	
E. Collateral accepted under SFAS 140 .....	<u>536</u>		
F. SPE Assets .....	<u>537</u>		59,727,209 <u>930</u>
16. TOTAL ASSETS .....	\$ <u>1,218,587,168</u> <u>540</u>	\$ <u>47,791,428</u> <u>740</u>	\$ <u>1,266,378,596</u> <u>940</u>

FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT  
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BROKER OR DEALER  
BNY MELLON CAPITAL MARKETS, LLC

as of 09/30/09

STATEMENT OF FINANCIAL CONDITION  
LIABILITIES AND OWNERSHIP EQUITY

<u>Liabilities</u>	<u>A.I.</u> <u>Liabilities</u> *	<u>Non-A.I.</u> <u>Liabilities</u> *	<u>Total</u>
17. Bank loans payable:			
A. Includable in "Formula for Reserve Requirements" .....	\$ <u>1030</u>	\$ <u>1240</u>	\$ <u>61,250,000</u>
B. Other .....	<u>1040</u>	<u>1250</u>	<u>1470</u>
18. Securities sold under repurchase agreements.		<u>1260</u>	<u>378,000,000</u>
19. Payable to brokers or dealers and clearing organizations:			
A. Failed to receive:			
1. Includable in "Formula for Reserve Requirements" .....	<u>1050</u>	<u>1270</u>	<u>1,317,606</u>
2. Other .....	<u>1060</u>	<u>1280</u>	<u>6,799,133</u>
B. Securities loaned:			
1. Includable in "Formula for Reserve Requirements" .....	<u>1070</u>		<u>1510</u>
2. Other .....	<u>1080</u>	<u>1290</u>	<u>1520</u>
C. Omnibus accounts:			
1. Includable in "Formula for Reserve Requirements" .....	<u>1090</u>		<u>1530</u>
2. Other .....	<u>1095</u>	<u>1300</u>	<u>1540</u>
D. Clearing organizations:			
1. Includable in "Formula for Reserve Requirements" .....	<u>1100</u>		<u>1550</u>
2. Other .....	<u>1105</u>	<u>1310</u>	<u>1560</u>
E. Other .....	<u>1110</u>	<u>1320</u>	<u>23,023,407</u>
20. Payable to customers:			
A. Securities accounts - including free credits of .....	\$ <u>950</u>		<u>1,697,989</u>
B. Commodities accounts .....	<u>1120</u>	<u>1330</u>	<u>1580</u>
21. Payable to non customers:			
A. Securities accounts .....	<u>1130</u>	<u>1340</u>	<u>1590</u>
B. Commodities accounts .....	<u>1140</u>	<u>1350</u>	<u>1600</u>
22. Securities sold not yet purchased at market value - including arbitrage of .....	\$ <u>960</u>	<u>1360</u>	<u>371,336,899</u>
23. Accounts payable and accrued liabilities and expenses:			
A. Drafts payable .....	<u>1160</u>		<u>1630</u>
B. Accounts payable .....	<u>1170</u>		<u>5,224,786</u>
C. Income taxes payable .....	<u>1180</u>		<u>8,362,041</u>
D. Deferred income taxes .....		<u>1370</u>	<u>8,392,748</u>
E. Accrued expenses and other liabilities ..	<u>1190</u>		<u>25,986,601</u>
F. Other .....	<u>1200</u>	<u>1380</u>	<u>1670</u>
G. Obligation to return securities .....		<u>1386</u>	<u>1680</u>
H. SPE Liabilities .....		<u>1387</u>	<u>1687</u>

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\*Brokers or Dealers electing the alternative net capital requirement method need not complete these columns.

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BROKER OR DEALER BNY MELLON CAPITAL MARKETS, LLC	as of <u>09/30/09</u>
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STATEMENT OF FINANCIAL CONDITION  
LIABILITIES AND OWNERSHIP EQUITY (continued)

	<u>Liabilities</u>	A.I. <u>Liabilities</u> *	Non-A.I. <u>Liabilities</u> *	<u>Total</u>
24. Notes and mortgages payable:				
A. Unsecured .....	\$ <u>1210</u>			\$ <u>1690</u>
B. Secured .....		<u>1211</u>	\$ <u>1390</u>	<u>1700</u>
25. Liabilities subordinated to claims of general creditors:				
A. Cash borrowings: .....			<u>1400</u>	65,000,000 <u>1710</u>
1. from outsiders \$ <u>0970</u>				
2. Includes equity subordination(15c3-1(d)) of .....	\$ <u>0980</u>			
B. Securities borrowings, at market value: .....			<u>1410</u>	<u>1720</u>
from outsiders \$ <u>0990</u>				
C. Pursuant to secured demand note collateral agreements: .....			<u>1420</u>	<u>1730</u>
1. from outsiders \$ <u>1000</u>				
2. Includes equity subordination(15c3-1(d)) of .....	\$ <u>1010</u>			
D. Exchange memberships contributed for use of company, at market value .....			<u>1430</u>	<u>1740</u>
E. Accounts and other borrowings not qualified for net capital purposes .....	<u>1220</u>		<u>1440</u>	<u>1750</u>
26. TOTAL LIABILITIES .....	\$ <u>1230</u>	\$ <u>1450</u>	\$ <u>956,391,210</u>	<u>1760</u>
<u>Ownership Equity</u>				
27. Sole proprietorship .....				\$ <u>1770</u>
28. Partnership - limited partners .....	\$ <u>1020</u>			<u>1780</u>
29. Corporation: .....				
A. Preferred stock .....				<u>1791</u>
B. Common stock .....				<u>1792</u>
C. Additional paid- in capital .....			141,553,915	<u>1793</u>
D. Retained Earnings .....			168,433,471	<u>1794</u>
E. Total .....			309,987,386	<u>1795</u>
F. Less capital stock in treasury .....			( )	<u>1796</u>
30. TOTAL OWNERSHIP EQUITY .....			\$ <u>309,987,386</u>	<u>1800</u>
31. TOTAL LIABILITIES AND OWNERSHIP EQUITY .....			\$ <u>1,266,378,596</u>	<u>1810</u>

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BNY MELLON CAPITAL MARKETS, LLC

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COMPUTATION OF NET CAPITAL

1. Total ownership equity (from Statement of Financial Condition - Item 1800)	\$	309,987,386	3480
2. Deduct: Ownership equity not allowable for Net Capital		( )	3490
3. Total ownership equity qualified for Net Capital		309,987,386	3500
4. Add:			
A. Liabilities subordinated to claims of general creditors allowable in computation of net capital		65,000,000	3520
B. Other (deductions) or allowable credits (List)			3525
5. Total capital and allowable subordinated liabilities	\$	374,987,386	3530
6. Deductions and/or charges:			
A. Total non-allowable assets from			
Statement of Financial Condition (Notes B and C)	\$	47,791,428	3540
1. Additional charges for customers' and non-customers' security accounts			3550
2. Additional charges for customers' and non-customers' commodity accounts			3560
B. Aged fail-to-deliver:		660,287	3570
1. number of items	14		3450
C. Aged short security differences-less reserve of	\$	3460	3580
number of items		3470	
D. Secured demand note deficiency			3590
E. Commodity futures contracts and spot commodities - proprietary capital charges			3600
F. Other deductions and/or charges		3,793,409	3610
G. Deductions for accounts carried under Rule 15c3-1(a)(6), (a)(7) and (c)(2)(x)			3615
H. Total deductions and/or charges		( 52,245,124 )	3620
7. Other additions and/or allowable credits (List)		7,071,892	3630
8. Net Capital before haircuts on securities positions	\$	329,814,154	3640
9. Haircuts on securities: (computed, where applicable, pursuant to 15c3-1(f)):			
A. Contractual securities commitments	\$	1,417,369	3660
B. Subordinated securities borrowings			3670
C. Trading and investment securities:			
1. Bankers' acceptances, certificates of deposit and commercial paper		52,646	3680
2. U.S. and Canadian government obligations		26,927,545	3690
3. State and municipal government obligations		31,439,662	3700
4. Corporate obligations		29,185,055	3710
5. Stocks and warrants			3720
6. Options			3730
7. Arbitrage			3732
8. Other securities		8,919,169	3734
D. Undue concentration			3650
E. Other (List)			3736
10. Net Capital	\$	( 97,941,446 )	3740
		231,872,708	3750

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**COMPUTATION OF BASIC NET CAPITAL REQUIREMENT**

**Part A**

11. Minimal net capital required (6-2/3% of line 19)	\$	3756
12. Minimum dollar net capital requirement of reporting broker or dealer and minimum net capital requirement of subsidiaries computed in accordance with Note (A)	\$	3758
13. Net capital requirement (greater of line 11 or 12)	\$	3760
14. Excess net capital (line 10 less 13)	\$	3770
15. Excess net capital at 1000% (line 10 less 10% of line 19)	\$	3780

**COMPUTATION OF AGGREGATE INDEBTEDNESS**

16. Total A.I. liabilities from Statement of Financial Condition	\$	3790
17. Add:		
A. Drafts for immediate credit	\$	3800
B. Market value of securities borrowed for which no equivalent value is paid or credited	\$	3810
C. Other unrecorded amounts (List)	\$	3820
	\$	3830
18. Deduct: Adjustment based on deposits in Special Reserve Bank Accounts(15c3-1(c)(1)(vii))	\$	3838
19. Total aggregate indebtedness	\$	3840
20. Percentage of aggregate indebtedness to net capital (line 19 divided by line 10)	%	3850
21. Percentage of aggregate indebtedness to net capital <u>after</u> anticipated capital withdrawals (line 19 divided by line 10 less item 4880 page 12)	%	3853

**COMPUTATION OF ALTERNATE NET CAPITAL REQUIREMENT**

**Part B**

22. 2% of combined aggregate debit items as shown in Formula for Reserve Requirements pursuant to Rule 15c3-3 prepared as of the date of net capital computation including both brokers or dealers and consolidated subsidiaries' debits	\$	46,766	3870
23. Minimum dollar net capital requirement of reporting broker or dealer and minimum net capital requirement of subsidiaries computed in accordance with Note(A)	\$	250,000	3880
24. Net capital requirement (greater of line 22 or 23)	\$	250,000	3760
25. Excess net capital (line 10 less 24)	\$	231,622,708	3910
26. Percentage of Net Capital to Aggregate Debits (line 10 divided by line 18 page 8)	%	9916.33	3851
27. Percentage of Net Capital, <u>after</u> anticipated capital withdrawals, to Aggregate Debits item 10 less Item 4880 page 12 divided by line 17 page 8)	%	9274.83	3854
28. Net capital in excess of the greater of: 5% of combined aggregate debit items or 120% of minimum net capital requirement	\$	231,572,708	3920

**OTHER RATIOS**

**Part C**

29. Percentage of debt to debt-equity total computed in accordance with Rule 15c3-1 (d)	%	17.33	3860
30. Options deductions/Net Capital ratio (1000% test) total deductions exclusive of liquidating equity under Rule 15c3-1(a)(6), (a)(7) and (c)(2)(x) divided by Net Capital	%		3852

**NOTES:**

- (A) The minimum net capital requirement should be computed by adding the minimum dollar net capital requirement of the reporting broker dealer and, for each subsidiary to be consolidated, the greater of:
1. Minimum dollar net capital requirement, or
  2. 6-2/3% of aggregate indebtedness or 2% of aggregate debits if alternate method is used.
- (B) Do not deduct the value of securities borrowed under subordination agreements or secured demand notes covered by subordination agreements not in satisfactory form and the market values of memberships in exchanges contributed for use of company (contra to item 1740) and partners' securities which were included in non-allowable assets.
- (C) For reports filed pursuant to paragraph (d) of Rule 17a-5, respondent should provide a list of material non-allowable assets.

**FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT  
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BROKER OR DEALER	For the period (MMDDYY) from	07/01/09	3932	to	09/30/09	3933
BNY MELLON CAPITAL MARKETS, LLC	Number of months included in this statement					3931

**STATEMENT OF INCOME (LOSS)**

**REVENUE**

1. Commissions:			
a. Commissions on transactions in listed equity securities executed on an exchange	\$		3935
b. Commissions on transactions in exchange listed equity securities executed over-the-counter			3937
c. Commissions on listed option transactions			3938
d. All other securities commissions		618,925	3939
e. Total securities commissions		618,925	3940
2. Gains or losses on firm securities trading accounts			
a. From market making in over-the-counter equity securities			3941
1. Includes gains or (losses) OTC market making in exchange listed equity securities		3943	
b. From trading in debt securities		18,023,510	3944
c. From market making in options on a national securities exchange			3945
d. From all other trading		95,139	3949
e. Total gains or (losses)		18,118,649	3950
3. Gains or losses on firm securities investment accounts			
a. Includes realized gains (losses)		1,237	4235
b. Includes unrealized gains (losses)			4236
c. Total realized and unrealized gains (losses)		1,237	3952
4. Profits or losses from underwriting and selling groups			3955
a. Includes underwriting income from corporate equity securities			4237
5. Margin interest			3960
6. Revenue from sale of investment company shares		4,940,140	3970
7. Fees for account supervision, investment advisory and administrative services		4,108,545	3975
8. Revenue from research services			3980
9. Commodities revenue			3990
10. Other revenue related to securities business			3985
11. Other revenue		315,029	3995
12. Total revenue	\$	43,871,398	4030

**EXPENSES**

13. Registered representatives' compensation	\$	6,489,594	4110
14. Clerical and administrative employees' expenses		955,226	4040
15. Salaries and other employment costs for general partners and voting stockholder officers			4120
a. Includes interest credited to General and Limited Partners capital accounts		4130	
16. Floor brokerage paid to certain brokers (see definition)			4055
17. Commissions and clearance paid to all other brokers (see definition)		1,229,126	4145
18. Clearance paid to non-brokers (see definition)			4135
19. Communications		65,298	4060
20. Occupancy and equipment costs		966,788	4080
21. Promotional costs		1,356	4150
22. Interest expense		826,121	4075
a. Includes interest on accounts subject to subordination agreements		4070	
23. Losses in error account and bad debts		22,233	4170
24. Data processing costs (including service bureau service charges)		101,288	4186
25. Non-recurring charges			4190
26. Regulatory fees and expenses			4195
27. Other expenses		5,240,243	4100
28. Total expenses	\$	15,897,273	4200

**NET INCOME**

29. Income (loss) before Federal income taxes and items below (Item 12 less Item 28)	\$	27,974,125	4210
30. Provision for Federal Income taxes (for parent only)		13,426,815	4220
31. Equity in earnings (losses) of unconsolidated subsidiaries not included above			4222
a. After Federal income taxes of		4238	
32. Extraordinary gains (losses)			4224
a. After Federal income taxes of		4239	
33. Cumulative effect of changes in accounting principles			4225
34. Net income (loss) after Federal Income taxes and extraordinary items	\$	14,547,310	4230

**MONTHLY INCOME**

35. Income (current month only) before provision for Federal income taxes and extraordinary items	\$	27,974,125	4211
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BNY MELLON CAPITAL MARKETS, LLC

as of 09/30/09

**COMPUTATION FOR DETERMINATION OF RESERVE REQUIREMENTS  
FOR BROKER-DEALERS UNDER RULE 15c3-3  
(See Rule 15c3-3, Exhibit A and Related Notes)**

**CREDIT BALANCES**

1. Free credit balances and other credit balances in customers' security accounts (see Note A, Exhibit A, Rule 15c3-3)	\$ 1,697,989	4340
2. Monies borrowed collateralized by securities carried for the accounts of customers (see Note B)		4350
3. Monies payable against customers' securities loaned (see Note C)		4360
4. Customers' securities failed to receive (see Note D)	1,317,606	4370
5. Credit balances in firm accounts which are attributable to principal sales to customers		4380
6. Market value of stock dividends, stock splits and similar distributions receivable outstanding over 30 calendar days		4390
7. ** Market value of short security count differences over 30 calendar days old		4400
8. ** Market value of short securities and credits (not to be offset by longs or by debits) in all suspense accounts over 30 calendar days		4410
9. Market value of securities which are in transfer in excess of 40 calendar days and have not been confirmed to be in transfer by the transfer agent or the issuer during the 40 days		4420
10. Other (List)		4425
11. TOTAL CREDITS		\$ 3,015,595 4430

**DEBIT BALANCES**

12. ** Debit balances in customers' cash and margin accounts excluding unsecured accounts and accounts doubtful of collection net of deductions pursuant to Note E, Exhibit A, Rule 15c3-3	\$ 845,471	4440
13. Securities borrowed to effectuate short sales by customers and securities borrowed to make delivery on customers' securities failed to deliver		4450
14. Failed to deliver of customers' securities not older than 30 calendar days	1,492,821	4460
15. Margin required and on deposit with the Options Clearing Corporation for all option contracts written or purchased in customer accounts (see Note F)		4465
16. Margin related to security futures products written, purchased or sold in customer accounts required and on deposit with a clearing agency or a derivative clearing organization (see note G)		4467
17. Other (List)		4469
18. ** Aggregate debit items	\$ 2,338,292	4470
19. ** Less 3% (for alternative method only - see Rule 15c3-1(f)(5)(i))	( 70,149)	4471
20. ** TOTAL 15c3-3 DEBITS	2,268,143	4472

**RESERVE COMPUTATION**

21. Excess of total debits over total credits (line 20 less line 11)	\$ 0	4480
22. Excess of total credits over total debits (line 11 less line 20)	747,452	4490
23. If computation permitted on a monthly basis, enter 105% of excess of total credits over total debits		4500
24. Amount held on deposit in "Reserve Bank Account(s)", including value of qualified securities, at end of reporting period	1,900,000	4510
25. Amount of deposit (or withdrawal) including value of qualified securities	\$ 4515	4520
26. New amount in Reserve Bank Account(s) after adding deposit or subtracting withdrawal including value of qualified securities	\$ 4525	4530
27. Date of deposit (MMDDYY)		4540

**FREQUENCY OF COMPUTATION**

OMIT PENNIES

28. Daily 4332 Weekly X 4333 Monthly 4334

\*\* In the event the Net Capital Requirement is computed under the alternative method, this "Reserve Formula" shall be prepared in accordance with the requirements of paragraph (f) of Rule 15c3-1.

**FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT  
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BROKER OR DEALER

BNY MELLON CAPITAL MARKETS, LLC

as of 09/30/09

**COMPUTATION FOR DETERMINATION OF PAIB RESERVE REQUIREMENTS  
FOR BROKER-DEALERS**

**CREDIT BALANCES**

1. Free credit balances and other credit balances in proprietary accounts of introducing brokers (PAIB) .....	\$	<u>2110</u>	
2. Monies borrowed collateralized by securities carried for PAIB .....		<u>2120</u>	
3. Monies payable against PAIB securities loaned (see Note 2- PAIB) .....		<u>2130</u>	
4. PAIB securities failed to receive .....		<u>2140</u>	
5. Credit balances in firm accounts which are attributable to principal sales to PAIB .....		<u>2150</u>	
6. Other (List) .....		<u>2160</u>	
7. TOTAL PAIB CREDITS .....	\$		<u>2170</u>

**DEBIT BALANCES**

8. Debit balances in PAIB excluding unsecured accounts and accounts doubtful of collection .....	\$	<u>2180</u>	
9. Securities borrowed to effectuate short sales by PAIB and securities borrowed to make delivery on PAIB securities failed to deliver .....		<u>2190</u>	
10. Failed to deliver of PAIB securities not older than 30 calendar days .....		<u>2200</u>	
11. Margin required and on deposit with the Options Clearing Corporation for all option contracts written or purchased in PAIB accounts .....		<u>2210</u>	
12. Margin related to security futures products written, purchased or sold in PAIB accounts required and on deposit with a clearing agency or a derivative clearing organization .....		<u>2215</u>	
13. Other (List) .....		<u>2220</u>	
14. TOTAL PAIB DEBITS .....	\$		<u>2230</u>

**RESERVE COMPUTATION**

15. Excess of total PAIB debits over total PAIB credits (line 14 less line 7) .....	\$	<u>2240</u>	
16. Excess of total PAIB credits over total PAIB debits (line 7 less line 14) .....		<u>2250</u>	
17. Excess debits in customer reserve formula computation .....		<u>0</u>	<u>2260</u>
18. PAIB Reserve Requirement (line 16 less line 17) .....		<u>0</u>	<u>2270</u>
19. Amount held on deposit in "Reserve Bank Account(s)", including \$ <u>2275</u> value of qualified securities, at end of reporting period .....			<u>2280</u>
20. Amount of deposit (or withdrawal) including \$ <u>2285</u> value of qualified securities .....			<u>2290</u>
21. New amount in Reserve Bank Account(s) after adding deposit or subtracting \$ <u>2295</u> value of qualified securities .....	\$		<u>2300</u>
22. Date of deposit (MMDDYY) .....			<u>2310</u>

**FREQUENCY OF COMPUTATION**

23. Daily 2315 Weekly 2320 Monthly 2330

OMIT PENNIES

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COMPUTATION FOR DETERMINATION OF RESERVE REQUIREMENTS  
 FOR BROKER-DEALERS UNDER RULE 15c3-3 (continued)

EXEMPTIVE PROVISIONS

26. If an exemption from Rule 15c3-3 is claimed, identify below the section upon which such exemption is based (check one only)

A. (k) (1)-\$2,500 capital category as per Rule 15c3-1	\$	4550
B. (k) (2)(A)-"Special Account for the Exclusive Benefit of customers" maintained		4560
C. (k) (2)(B)-All customer transactions cleared through another broker-dealer on a fully disclosed basis.		
Name of clearing firm	4335	4570
D. (k) (3)-Exempted by order of the Commission		4580

Information for Possession or Control Requirements Under Rule 15c3-3

State the market valuation and the number of items of:

1. Customers' fully paid securities and excess margin securities not in the respondent's possession or control as of the report date (for which instructions to reduce to possession or control had been issued as of the report date) but for which the required action was not taken by respondent within the time frames specified under Rule 15c3-3. Notes A and B	\$	4586
A. Number of items		4587
2. Customers' fully paid securities and excess margin securities for which instructions to reduce to possession or control had not been issued as of the report date, excluding items arising from "temporary lags which result from normal business operations" as permitted under Rule 15c3-3. Notes B,C and D		4588
A. Number of items	\$	4589
OMIT PENNIES		
3. The system and procedures utilized in complying with the requirement to maintain physical possession or control of customers' fully paid and excess margin securities have been tested and are functioning in a manner adequate to fulfill the requirements of Rule 15c3-3	Yes	X 4584
	No	4585

NOTES

- A--Do not include in item one customers' fully paid and excess margin securities required by Rule 15c 3-3 to be in possession or control but for which no action was required by the respondent as of the report date or required action was taken by respondent within the time frames specified under Rule 15c3-3.
- B--State separately in response to items one and two whether the securities reported in response thereto were subsequently reduced to possession or control by the respondent.
- C--Be sure to include in item two only items not arising from "temporary lags which result from normal business operations" as permitted under Rule 15c3-3.
- D--Item two must be responded to only with report which is filed as of the date selected for the broker's or dealer's annual audit of financial statements, whether or not such date is the end of a calendar quarter. The response to item two should be filed within 60 calendar days after such date, rather than with the remainder of this report. This information may be required on a more frequent basis by the Commission or the designated examining authority in accordance with Rule 17a-5(a)(2)(iv).

SUPPLEMENT TO  
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BROKER OR DEALER

BNY MELLON CAPITAL MARKETS, LLC

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STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION  
 FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES

SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance			
A. Cash		\$	7010
B. Securities (at market)			7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			
			7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market			7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(		7033
4. Net equity (deficit) (add lines 1, 2, and 3)			
			7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount			7045
Less: amount offset by customer owned securities	(		7047
			7050
6. Amount required to be segregated (add lines 4 and 5)			
		\$	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash			7070
B. Securities representing investments of customers' funds (at market)			7080
C. Securities held for particular customers or option customers in lieu of cash (at market)			7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		\$	7100
B. Securities representing investments of customers' funds (at market)			7110
C. Securities held for particular customers or option customers in lieu of cash (at market)			7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			
			7130
10. Exchange traded options			
A. Value of open long option contracts			7132
B. Value of open short option contracts	(		7133
11. Net equities with other FCMs			
A. Net liquidating equity			7140
B. Securities representing investments of customers' funds (at market)			7160
C. Securities held for particular customers or option customers in lieu of cash (at market)			7170
12. Segregated funds on hand (describe: _____)			
			7150
13. Total amount in segregation (add lines 7 through 12)			
			7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			
		\$	7190

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BROKER OR DEALER  BNY MELLON CAPITAL MARKETS, LLC	as of <u>09/30/09</u>
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STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION  
FOR CUSTOMERS' DEALER OPTIONS ACCOUNTS

1. Amount required to be segregated in accordance with Commission regulation 32.6		\$ _____	7200
2. Funds in segregated accounts			
A. Cash	\$ _____		7210
B. Securities (at market)	_____		7220
C. Total		_____	7230
3. Excess (deficiency) funds in segregation (subtract line 2.C from line 1)		\$ _____	7240

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STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS  
FOR FOREIGN FUTURES AND FOREIGN OPTIONS CUSTOMERS  
PURSUANT TO COMMISSION REGULATION 30.7

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

I. Check the appropriate box to identify the amount shown on line 1. below.

- 7300 Secured amounts in only U.S. - domiciled customers' accounts
- 7310 Secured amounts in U.S. and foreign - domiciled customers' accounts
- 7320 Net liquidating equities in all accounts of customers trading on foreign boards of trade
- 7330 Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder.

II. Has the FCM changed the method of calculating the amount to be set aside in separate accounts since the last financial report it filed ?

- Yes 7340 If yes, explain the change below
- No 7350

---

1. Amount to be set aside in separate section 30.7 accounts	\$ _____ <span style="border: 1px solid black; padding: 0 2px;">7360</span>
2. Total funds in separate section 30.7 accounts (page T10-4, line 8)	_____ <span style="border: 1px solid black; padding: 0 2px;">7370</span>
3. Excess (deficiency) - (subtract line 1 from line 2)	\$ _____ <span style="border: 1px solid black; padding: 0 2px;">7380</span>

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BROKER OR DEALER BNY MELLON CAPITAL MARKETS, LLC	as of <u>09/30/09</u>
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STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS  
 FOR FOREIGN FUTURES AND FOREIGN OPTIONS CUSTOMERS  
 PURSUANT TO COMMISSION REGULATION 30.7

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	7500	
B. Other banks designated by the Commission			
Name(s):		7510	7520 \$ 7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	7540	
B. In safekeeping with other banks designated by the Commission			
Name(s):		7550	7560 7570
3. Equities with registered futures commission merchants			
A. Cash	\$	7580	
B. Securities		7590	
C. Unrealized gain (loss) on open futures contracts		7600	
D. Value of long option contracts		7610	
E. Value of short option contracts		( 7615 )	7620
4. Amounts held by clearing organizations of foreign boards of trade			
Name(s):		7630	
A. Cash	\$	7640	
B. Securities		7650	
C. Amount due to (from) clearing organizations - daily variation		7660	
D. Value of long option contracts		7670	
E. Value of short option contracts		( 7675 )	7680
5. Amounts held by members of foreign boards of trade			
Name(s):		7690	
A. Cash	\$	7700	
B. Securities		7710	
C. Unrealized gain (loss) on open futures contracts		7720	
D. Value of long option contracts		7730	
E. Value of short option contracts		( 7735 )	7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):		7750	7760
7. Segregated funds on hand (describe: _____ )			
			7765
8. Total funds in separate section 30.7 accounts (to page T10-3 line 2)			
	\$	7770	

A. If any securities shown are other than the types of securities referred to in CFTC Regulation 1.25, attach a separate schedule detailing the obligations shown on each such line.

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BNY MELLON CAPITAL MARKETS, LLC

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COMPUTATION OF CFTC MINIMUM NET CAPITAL REQUIREMENT

Net Capital required

A. Risk-Based Requirement

i. Amount of Customer Risk

Maintenance Margin requirement 7415

ii. Enter 8% of line A.i

7425

iii. Amount of Non-Customer Risk

Maintenance Margin requirement 7435

iv. Enter 4% of line A.iii

7445

v. Add lines A.ii and A.iv.

7455

B. Minimum Dollar Amount Requirement

(Enter \$500,000 if a member of NFA)

7465

C. Other NFA Requirement

7475

D. Minimum CFTC Net Capital Requirement.

Enter the greatest of lines A, B or C

7490

Note: If amount on Line D (7490) is greater than minimum net capital requirement computed on Line 3760 (Page 6) then enter this greater amount on Line 3760. The greater of the amount required by SEC or CFTC is the minimum net capital requirement.

CFTC Early Warning Level

7495

Note: If the minimum CFTC Net Capital Requirement computed on Line D (7490) is the:

- (1) Risk Based Requirement, enter 110% of Line A (7455) or
- (2) Minimum Dollar Amount Requirement, enter 150% of Line B (7465) or
- (3) Other NFA Requirement, enter 150% of Line C (7475).

**FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT  
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<b>BROKER OR DEALER</b> BNY MELLON CAPITAL MARKETS, LLC	as of <u>09/30/09</u>
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Ownership Equity and Subordinated Liabilities maturing or proposed to be withdrawn within the next six months and accruals, (as defined below), which have not been deducted in the computation of Net Capital.

Type of Proposed withdrawal or Accrual (See below for code to enter)	Name of Lender or Contributor	Insider or Outsider ? (In or Out)	Amount to be withdrawn (cash amount and/or Net Capital Value of Securities)	(MMDDYY) Withdrawal or Maturity Date	Expect to Renew (Yes or No)
2 <input type="text" value="4600"/>	BNY MELLON <input type="text" value="4601"/>	IN <input type="text" value="4602"/>	15,000,000 <input type="text" value="4603"/>	12/31/09 <input type="text" value="4604"/>	NO <input type="text" value="4605"/>
<input type="text" value="4610"/>	<input type="text" value="4611"/>	<input type="text" value="4612"/>	<input type="text" value="4613"/>	<input type="text" value="4614"/>	<input type="text" value="4615"/>
<input type="text" value="4620"/>	<input type="text" value="4621"/>	<input type="text" value="4622"/>	<input type="text" value="4623"/>	<input type="text" value="4624"/>	<input type="text" value="4625"/>
<input type="text" value="4630"/>	<input type="text" value="4631"/>	<input type="text" value="4632"/>	<input type="text" value="4633"/>	<input type="text" value="4634"/>	<input type="text" value="4635"/>
<input type="text" value="4640"/>	<input type="text" value="4641"/>	<input type="text" value="4642"/>	<input type="text" value="4643"/>	<input type="text" value="4644"/>	<input type="text" value="4645"/>
<input type="text" value="4650"/>	<input type="text" value="4651"/>	<input type="text" value="4652"/>	<input type="text" value="4653"/>	<input type="text" value="4654"/>	<input type="text" value="4655"/>
<input type="text" value="4660"/>	<input type="text" value="4661"/>	<input type="text" value="4662"/>	<input type="text" value="4663"/>	<input type="text" value="4664"/>	<input type="text" value="4665"/>
<input type="text" value="4670"/>	<input type="text" value="4671"/>	<input type="text" value="4672"/>	<input type="text" value="4673"/>	<input type="text" value="4674"/>	<input type="text" value="4675"/>
<input type="text" value="4680"/>	<input type="text" value="4681"/>	<input type="text" value="4682"/>	<input type="text" value="4683"/>	<input type="text" value="4684"/>	<input type="text" value="4685"/>
<input type="text" value="4690"/>	<input type="text" value="4691"/>	<input type="text" value="4692"/>	<input type="text" value="4693"/>	<input type="text" value="4694"/>	<input type="text" value="4695"/>

TOTAL \$ 15,000,000

OMIT PENNIES

\* To agree with the total on Recap (Item No. 4880)

Instructions: Detail listing must include the total of items maturing during the six month period following the report date, regardless of whether or not the capital contribution is expected to be renewed. The schedule must also include proposed capital withdrawals scheduled within the six month period following the report date including the proposed redemption of stock and payments of liabilities secured by fixed assets (which are considered allowable assets in the capital computation pursuant to Rule 15c3-1(c) (2) (iv)), which could be required by the lender on demand or in less than six months.

WITHDRAWAL CODE:	DESCRIPTION
1	Equity Capital
2.	Subordinated Liabilities
3.	Accruals
4.	15c3-1(c) (2) (iv) Liabilities

FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT  
Capital Withdrawals  
PART II

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BROKER OR DEALER  BNY MELLON CAPITAL MARKETS, LLC	as of <u>09/30/09</u>
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RECAP

Ownership Equity and Subordinated Liabilities maturing or proposed to be withdrawn within the next six months and accruals, which have not been deducted in the computation of Net Capital.

1. Equity Capital

A. Partnership Capital:

1. General Partners	..... \$	4700
2. Limited	.....	4710
3. Undistributed Profits	.....	4720
4. Other (describe below)	.....	4730
5. Sole Proprietorship	.....	4735

B. Corporation Capital:

1. Common Stock	.....	4740
2. Preferred Stock	.....	4750
3. Retained Earnings (Dividends and Other)	.....	4760
4. Other (describe below)	.....	4770

2. Subordinated Liabilities

A. Secured Demand Notes	.....	4780
B. Cash Subordinations	..... 15,000,000	4790
C. Debentures	.....	4800
D. Other (describe below)	.....	4810

3. Other Anticipated Withdrawals

A. Bonuses	.....	4820
B. Voluntary Contributions to Pension or Profit Sharing Plans	.....	4860
C. Other (describe below)	.....	4870

Total	.....	\$ 15,000,000	4880
-------	-------	---------------	------

4. Description of Other

\_\_\_\_\_  
\_\_\_\_\_  
\_\_\_\_\_

STATEMENT OF CHANGES IN OWNERSHIP EQUITY  
(SOLE PROPRIETORSHIP, PARTNERSHIP OR CORPORATION)

1. Balance, beginning of period	.....	\$ 295,396,495	4240
A. Net income (loss)	.....	14,547,310	4250
B. Additions (Includes non-conforming capital of	..... \$ 4262 )	43,581	4260
C. Deductions (Includes non-conforming capital of	..... \$ 4272 )		4270
2. Balance, end of period (From Item 1800)	.....	\$ 309,987,386	4290

STATEMENT OF CHANGES IN LIABILITIES SUBORDINATED  
TO CLAIMS OF GENERAL CREDITORS

3. Balance, beginning of period	.....	\$ 65,000,000	4300
A. Increases	.....		4310
B. Decreases	.....	( )	4320
4. Balance, end of period (From item 3520)	.....	\$ 65,000,000	4330

OMIT PENNIES

FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT  
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BROKER OR DEALER

BNY MELLON CAPITAL MARKETS, LLC

as of 09/30/09

FINANCIAL AND OPERATIONAL DATA

	Valuation	Number
1. Month end total number of stock record breaks unresolved over three business days.		
A. breaks long	\$ 4890	4900
B. breaks short	\$ 4910	4920
2. Is the firm in compliance with Rule 17a-13 regarding periodic count and verification of securities positions and locations at least once in each calendar quarter ? (Check one)	Yes <input checked="" type="checkbox"/> 4930	No <input type="checkbox"/> 4940
A) If response is negative attach explanation of steps being taken to comply with Rule 17a-13.		
3. Personnel employed at end of reporting period:		
A. Income producing personnel		108 4950
B. Non-income producing personnel (all other)		49 4960
C. Total		157 4970
4. Actual number of tickets executed during current month of reporting period		8,596 4980
5. Number of corrected customer confirmations mailed after settlement date		4990
	No. of Items	Debit (Short Value)
6. Money differences	5000	\$ 5010
7. Security suspense accounts	5040	\$ 5050
8. Security difference accounts	5080	\$ 5090
9. Commodity suspense accounts	5120	\$ 5130
10. Open transactions with correspondents, other brokers, clearing organizations, depositories and interoffice and intercompany accounts which could result in a charge-unresolved amounts over 30 calendar days	5160	\$ 5170
11. Bank account reconciliations-unresolved amounts over 30 calendar days	5200	\$ 5210
12. Open transfers over 40 calendar days, not confirmed	5240	\$ 5250
13. Transactions in reorganization accounts-over 60 calendar days	5280	\$ 5290
14. Total	5320	\$ 5330
	No. of Items	Ledger Amount
15. Failed to deliver 5 business days or longer (21 business days or longer in the case of Municipal Securities)	5360	\$ 5361
16. Failed to receive 5 business days or longer (21 business days or longer in the case of Municipal Securities)	5363	\$ 5364
17. Security concentrations (See instructions in Part I):		
A. Proprietary positions		\$ 5370
B. Customers' accounts under Rule 15c3-3		\$ 5374
18. Total of personal capital borrowings due within six months		\$ 5378
19. Maximum haircuts on underwriting commitments during the period		\$ 16,875,000 5380
20. Planned capital expenditures for business expansion during next six months		\$ 5382
21. Liabilities of other individuals or organizations guaranteed by respondent		\$ 5384
22. Lease and rentals payable within one year		\$ 5386
23. Aggregate lease and rental commitments payable for entire term of the lease		
A. Gross		\$ 5388
B. Net		\$ 5390

OMIT PENNIES



