

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

BNY MELLON CAPITAL MARKETS, LLC  13

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

240 GREENWICH STREET  20

(No. and Street)

NEW YORK  21 NY  22 10286  23

(City)

(State)

(Zip Code)

SEC. FILE NO.

8-35255  14

FIRM ID NO.

17454  15

FOR PERIOD BEGINNING (MM/DD/YY)

01/01/20  24

AND ENDING (MM/DD/YY)

03/31/20  25

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

Michael Marziliano  30

(212) 815-3553  31

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

OFFICIAL USE

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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) )



PART II

BROKER OR DEALER

as of 03/31/20

BNY MELLON CAPITAL MARKETS, LLC

STATEMENT OF FINANCIAL CONDITION

ASSETS (continued)

Allowable

Nonallowable

Total

E. Stocks and warrants	\$	19,369,109	410		
F. Options		625	420		
G. Arbitrage			422		
H. Other securities			424		
I. Spot Commodities			430		
J. Total inventory - includes encumbered securities of ...	\$				4,968,855,690
8. Securities owned not readily marketable:					
A. At Cost	\$		440	\$ 3,041,860	610
9. Other investments not readily marketable:					
B. At estimated fair value			450		620
10. Securities borrowed under subordination agreements and partners' individual and capital securities accounts, at market value:					
A. Exempted securities	\$		150		
B. Other	\$		160		630
11. Secured demand notes-market value of collateral:					
A. Exempted securities	\$		170		
B. Other	\$		180		640
12. Memberships in exchanges:					
A. Owned, at market value	\$		190		
B. Owned at cost					650
C. Contributed for use of company, at market value					660
13. Investment in and receivables from affiliates, subsidiaries and associated partnerships			480	18,576,942	670
14. Property, furniture, equipment, leasehold improvements and rights under lease agreements:					
At cost (net of accumulated depreciation and amortization)			490	2,869,204	680
15. Other Assets:					
A. Dividends and interest receivable		10,812,248	500	4,098	690
B. Free shipments			510		700
C. Loans and advances			520		710
D. Miscellaneous			530	73,811,265	720
E. Collateral accepted under SFAS 140			536		
F. SPE Assets			537		
16. TOTAL ASSETS	\$	7,103,926,424	540	\$ 127,350,158	740
					\$ 7,231,276,582
					940

BROKER OR DEALER  
BNY MELLON CAPITAL MARKETS, LLC

as of 03/31/20

STATEMENT OF FINANCIAL CONDITION  
LIABILITIES AND OWNERSHIP EQUITY

Liabilities	A.I. Liabilities *	Non-A.I. Liabilities *	Total
17. Bank loans payable:			
A. Includable in "Formula for Reserve Requirements" .....	1030	1240	1460
B. Other .....	1040	1250	1470
18. Securities sold under repurchase agreements.		1260	4,700,001,306 1480
19. Payable to brokers or dealers and clearing organizations:			
A. Failed to receive:			
1. Includable in "Formula for Reserve Requirements" .....	1050	1270	72,938 1490
2. Other .....	1060	1280	138,237,709 1500
B. Securities loaned:			
1. Includable in "Formula for Reserve Requirements" .....	1070		1510
2. Other .....	1080	1290	1520
C. Omnibus accounts:			
1. Includable in "Formula for Reserve Requirements" .....	1090		1530
2. Other .....	1095	1300	1540
D. Clearing organizations:			
1. Includable in "Formula for Reserve Requirements" .....	1100		1550
2. Other .....	1105	1310	1560
E. Other .....	1110	1320	105,457,143 1570
20. Payable to customers:			
A. Securities accounts - including free credits of .....	7,358,023 950 1120		33,228,317 1580
B. Commodities accounts .....	1130	1330	1590
21. Payable to non customers:			
A. Securities accounts .....	1140	1340	1600
B. Commodities accounts .....	1150	1350	1610
22. Securities sold not yet purchased at market value - including arbitrage of .....	960	1360	1,267,072,865 1620
23. Accounts payable and accrued liabilities and expenses:			
A. Drafts payable .....	1160		1630
B. Accounts payable .....	1170		5,443,171 1640
C. Income taxes payable .....	1180		345,046 1650
D. Deferred income taxes .....		1370	1660
E. Accrued expenses and other liabilities ..	1190		284,292,653 1670
F. Other .....	1200	1380	1680
G. Obligation to return securities .....		1386	1686
H. SPE Liabilities .....		1387	1687

OMIT PENNIES

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

FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT  
PART II

2020-04-22 03:33PM EDT  
Status: Accepted

BROKER OR DEALER BNY MELLON CAPITAL MARKETS, LLC	as of <u>03/31/20</u>
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STATEMENT OF FINANCIAL CONDITION  
LIABILITIES AND OWNERSHIP EQUITY (continued)

	<u>Liabilities</u>	<u>A.I. Liabilities</u> *	<u>Non-A.I. Liabilities</u> *	<u>Total</u>
24. Notes and mortgages payable:				
A. Unsecured .....	\$	1210		\$ 1690
B. Secured .....		1211	1390	1700
25. Liabilities subordinated to claims of general creditors:				
A. Cash borrowings: .....			1400	50,000,000 1710
1. from outsiders       \$	0970			
2. Includes equity subordination(15c3-1(d)) of .....	\$ 50,000,000 0980			
B. Securities borrowings, at market value: .....			1410	1720
from outsiders       \$	0990			
C. Pursuant to secured demand note collateral agreements: .....			1420	1730
1. from outsiders       \$	1000			
2. Includes equity subordination(15c3-1(d)) of .....	\$ 1010			
D. Exchange memberships contributed for use of company, at market value .....			1430	1740
E. Accounts and other borrowings not qualified for net capital purposes .....		1220	1440	1750
26. TOTAL LIABILITIES .....	\$	1230	1450	\$ 6,584,151,148 1760
<u>Ownership Equity</u>				
27. Sole proprietorship .....				\$ 1770
28. Partnership - limited partners .....	\$ 647,125,434 1020			647,125,434 1780
29. Corporation: .....				
A. Preferred stock .....				1791
B. Common stock .....				1792
C. Additional paid- in capital .....				1793
D. Retained Earnings .....				1794
E. Accumulated other comprehensive income .....				1797
F. Total .....				1795
G. Less capital stock in treasury .....			(	1796)
30. TOTAL OWNERSHIP EQUITY .....				\$ 647,125,434 1800
31. TOTAL LIABILITIES AND OWNERSHIP EQUITY .....				\$ 7,231,276,582 1810

OMIT PENNIES

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BROKER OR DEALER BNY MELLON CAPITAL MARKETS, LLC	as of <u>03/31/20</u>
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COMPUTATION OF NET CAPITAL

1. Total ownership equity (from Statement of Financial Condition - Item 1800) .....	\$	647,125,434	3480
2. Deduct: Ownership equity not allowable for Net Capital .....	(		3490
3. Total ownership equity qualified for Net Capital .....		647,125,434	3500
4. Add:			
A. Liabilities subordinated to claims of general creditors allowable in computation of net capital .....		50,000,000	3520
B. Other (deductions) or allowable credits (List) .....			3525
5. Total capital and allowable subordinated liabilities .....	\$	697,125,434	3530
6. Deductions and/or charges:			
A. Total non-allowable assets from			
Statement of Financial Condition (Notes B and C) .....	\$	127,350,158	3540
1. Additional charges for customers' and non-customers' security accounts .....		57,137	3550
2. Additional charges for customers' and non-customers' commodity accounts .....			3560
B. Aged fail-to-deliver: .....		13,363	3570
1. number of items .....	5	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 .....		3,541,450	3600
F. Other deductions and/or charges .....		27,555,533	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 .....	(	158,517,641	3620
7. Other additions and/or allowable credits (List) .....			3630
8. Net Capital before haircuts on securities positions .....	\$	538,607,793	3640
9. Haircuts on securities: (computed, where applicable, pursuant to 15c3-1(f)):			
A. Contractual securities commitments .....	\$	316,700,648	3660
B. Subordinated securities borrowings .....			3670
C. Trading and investment securities:			
1. Bankers' acceptances, certificates of deposit and commercial paper .....		640,294	3680
2. U.S. and Canadian government obligations .....		22,602,326	3690
3. State and municipal government obligations .....		6,299,818	3700
4. Corporate obligations .....		39,977,789	3710
5. Stocks and warrants .....		6,401,914	3720
6. Options .....		313	3730
7. Arbitrage .....			3732
8. Other securities .....			3734
D. Undue concentration .....		31,316	3650
E. Other (List) .....		29,097,263	3736
10. Net Capital .....	\$	116,856,112	3750

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BNY MELLON CAPITAL MARKETS, LLC

as of 03/31/20

**COMPUTATION OF BASIC NET CAPITAL REQUIREMENT**

**Part A**

11. Minimal net capital required (6-2/3% of line 19)	\$	<u>3756</u>
12. Minimum dollar net capital requirement of reporting broker or dealer and minimum net capital requirement of subsidiaries computed in accordance with Note (A)	\$	<u>3758</u>
13. Net capital requirement (greater of line 11 or 12)	\$	<u>3760</u>
14. Excess net capital (line 10 less 13)	\$	<u>3770</u>
15. Net capital less greater of 10% of line 19 or 120% of line 12	\$	<u>3780</u>

**COMPUTATION OF AGGREGATE INDEBTEDNESS**

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

**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	\$	<u>513,000</u>
23. Minimum dollar net capital requirement of reporting broker or dealer and minimum net capital requirement of subsidiaries computed in accordance with Note(A)	\$	<u>250,000</u>
24. Net capital requirement (greater of line 22 or 23)	\$	<u>513,000</u>
25. Excess net capital (line 10 less 24)	\$	<u>116,343,112</u>
26. Percentage of Net Capital to Aggregate Debits (line 10 divided by line 18 page 8)	%	<u>455.58</u>
27. Percentage of Net Capital, after anticipated capital withdrawals, to Aggregate Debits item 10 less Item 4880 page 12 divided by line 17 page 8)	%	<u>(714.01)</u>
28. Net capital in excess of the greater of: 5% of combined aggregate debit items or 120% of minimum net capital requirement	\$	<u>115,573,612</u>

**OTHER RATIOS**

**Part C**

29. Percentage of debt to debt-equity total computed in accordance with Rule 15c3-1 (d)	%	<u>0.00</u>
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	%	<u>3852</u>

**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.