

ADVENT CLAYMORE CONVERTIBLE SECURITIES & INCOME FUND

Form NSAR-A

June 24, 2011

PAGE 1  
000 A000000 04/30/2011  
000 C000000 0001219120  
000 D000000 N  
000 E000000 NF  
000 F000000 Y  
000 G000000 N  
000 H000000 N  
000 I000000 6.1  
000 J000000 A  
001 A000000 ADVENT CLAYMORE CONVERTIBLE SECURITIES  
001 B000000 811-21309  
001 C000000 2124821600  
002 A000000 1271 AVENUE OF THE AMERICAS, 45TH FLOOR  
002 B000000 NEW YORK  
002 C000000 NY  
002 D010000 10020  
003 000000 N  
004 000000 N  
005 000000 N  
006 000000 N  
007 A000000 N  
007 B000000 0  
007 C010100 1  
007 C010200 2  
007 C010300 3  
007 C010400 4  
007 C010500 5  
007 C010600 6  
007 C010700 7  
007 C010800 8  
007 C010900 9  
007 C011000 10  
008 A000001 ADVENT CAPITAL MANAGEMENT, LLC  
008 B000001 A  
008 C000001 801-000000  
008 D010001 NEW YORK  
008 D020001 NY  
008 D030001 10020  
010 A000001 GUGGENHEIM FUNDS INVESTMENT ADVISOR, LLC  
010 B000001 801-000000  
010 C010001 LISLE  
010 C020001 IL  
010 C030001 60532  
011 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.  
011 B000001 8-00000000  
011 C010001 NEW YORK  
011 C020001 NY  
011 C030001 10080  
012 A000001 BNY MELLON SHAREOWNER SERVICES  
012 B000001 84-0000000  
012 C010001 PITTSBURGH  
PAGE 2  
012 C020001 PA  
012 C030001 15252  
012 C040001 8015  
013 A000001 PRICEWATERHOUSECOOPERS LLP  
013 B010001 NEW YORK  
013 B020001 NY

Edgar Filing: ADVENT CLAYMORE CONVERTIBLE SECURITIES & INCOME FUND - Form NSAR-A

013 B030001 10036  
015 A000001 THE BANK OF NEW YORK MELLON  
015 B000001 C  
015 C010001 NEW YORK  
015 C020001 NY  
015 C030001 10286  
015 E010001 X  
015 A000002 BHF-BANK, FRANKFURT  
015 B000002 S  
015 C010002 FRANKFURT  
015 D010002 GERMANY  
015 E040002 X  
015 A000003 HONGKONG AND SHANGHAI BANKING CORP.  
015 B000003 S  
015 C010003 KOWLOON  
015 D010003 HONG KONG  
015 E040003 X  
015 A000004 BANK OF TOKYO-MITSUBISHI UFJ LTD., TOKYO  
015 B000004 S  
015 C010004 TOKYO  
015 D010004 JAPAN  
015 E040004 X  
015 A000005 BANQUE ET CAISSE D'EPARGNE DE L'ETAT LUXEM.  
015 B000005 S  
015 C010005 LUXEMBOURG  
015 D010005 LUXEMBOURG  
015 E040005 X  
015 A000006 DNB NOR BANK ASA, OSLO  
015 B000006 S  
015 C010006 OSLO  
015 D010006 NORWAY  
015 E040006 X  
015 A000007 THE BANK OF NEW YORK, LONDON  
015 B000007 S  
015 C010007 LONDON  
015 D010007 UNITED KINGDOM  
015 E040007 X  
015 A000008 CIBC MELLON TRUST COMPANY  
015 B000008 S  
015 C010008 TORONTO  
015 D010008 CANADA  
015 E040008 X  
018 000000 Y  
019 A000000 N  
019 B000000 0

PAGE 3

020 A000001 REDIPLUS  
020 B000001 UNKNOWN  
020 C000001 26  
020 A000002 BARCLAYS CAPITAL INC.  
020 B000002 13-3551367  
020 C000002 13  
020 A000003 GOLDMAN SACHS & CO.  
020 B000003 13-5108880  
020 C000003 13  
020 A000004 OSCAR GRUSS & SON  
020 B000004 13-2913779  
020 C000004 8  
020 A000005 MERRILL LYNCH & CO.  
020 B000005 13-2740599  
020 C000005 6  
020 A000006 BENCHMARK COMPANY

Edgar Filing: ADVENT CLAYMORE CONVERTIBLE SECURITIES & INCOME FUND - Form NSAR-A

020 B000006 UNKNOWN  
020 C000006 4  
020 A000007 LAZARD FRERES & CO.  
020 B000007 13-5545100  
020 C000007 2  
020 A000008 JEFFERIES & COMPANY, INC.  
020 B000008 95-2622900  
020 C000008 2  
020 A000009 NOMURA SECURITIES CO. LTD  
020 B000009 13-2642206  
020 C000009 1  
020 A000010 BLUNT ELLIS  
020 B000010 UNKNOWN  
020 C000010 1  
021 000000 76  
022 A000001 GOLDMAN SACHS & CO.  
022 B000001 13-5108880  
022 C000001 130275  
022 D000001 198037  
022 A000002 MERRILL LYNCH & CO., INC.  
022 B000002 13-2740599  
022 C000002 32333  
022 D000002 21954  
022 A000003 WELLS FARGO  
022 B000003 94-1347393  
022 C000003 30832  
022 D000003 22654  
022 A000004 CREDIT SUISSE FIRST BOSTON CORP.  
022 B000004 05-0546650  
022 C000004 20069  
022 D000004 23403  
022 A000005 JP MORGAN INVT MGMT NY  
022 B000005 13-3200244  
022 C000005 19326  
022 D000005 10865  
PAGE 4  
022 A000006 CITIGROUP GLOBAL MARKETS  
022 B000006 11-2418191  
022 C000006 17860  
022 D000006 10350  
022 A000007 DEUTSCHE BANK SECURITIES CORP.  
022 B000007 13-2730828  
022 C000007 7348  
022 D000007 14714  
022 A000008 CIBC WORLD MARKETS  
022 B000008 13-2798343  
022 C000008 14489  
022 D000008 5868  
022 A000009 JEFFERIES & COMPANY, INC.  
022 B000009 95-2622900  
022 C000009 9693  
022 D000009 6613  
022 A000010 BARCLAYS BANK PLC  
022 B000010 13-3551367  
022 C000010 0  
022 D000010 9095  
023 C000000 338965  
023 D000000 380217  
024 000000 Y  
025 A000001 BANK OF AMERICA CORP.  
025 B000001 56-0906609  
025 C000001 E

Edgar Filing: ADVENT CLAYMORE CONVERTIBLE SECURITIES & INCOME FUND - Form NSAR-A

025 D000001 14375  
025 A000002 CITIGROUP CAPITAL XIII  
025 B000002 06-1532089  
025 C000002 E  
025 D000002 7459  
025 A000003 CITIGROUP, INC.  
025 B000003 52-1568099  
025 C000003 E  
025 D000003 12178  
025 A000004 JEFFERIES GROUP, INC.  
025 B000004 95-4719745  
025 C000004 D  
025 D000004 4455  
025 A000005 JP MORGAN CHASE & CO.  
025 B000005 13-2624428  
025 C000005 E  
025 D000005 8553  
025 A000006 WELLS FARGO & CO  
025 B000006 41-0449260  
025 C000006 E  
025 D000006 12794  
025 D000007 0  
025 D000008 0  
026 A000000 N  
026 B000000 Y  
PAGE 5  
026 C000000 N  
026 D000000 Y  
026 E000000 N  
026 F000000 N  
026 G010000 N  
026 G020000 N  
026 H000000 N  
027 000000 N  
028 A010000 0  
028 A020000 0  
028 A030000 0  
028 A040000 0  
028 B010000 0  
028 B020000 0  
028 B030000 0  
028 B040000 0  
028 C010000 0  
028 C020000 0  
028 C030000 0  
028 C040000 0  
028 D010000 0  
028 D020000 0  
028 D030000 0  
028 D040000 0  
028 E010000 0  
028 E020000 0  
028 E030000 0  
028 E040000 0  
028 F010000 0  
028 F020000 0  
028 F030000 0  
028 F040000 0  
028 G010000 0  
028 G020000 0  
028 G030000 0  
028 G040000 0

Edgar Filing: ADVENT CLAYMORE CONVERTIBLE SECURITIES & INCOME FUND - Form NSAR-A

|     |         |       |   |
|-----|---------|-------|---|
| 028 | H000000 |       | 0 |
| 030 | A000000 |       | 0 |
| 030 | B000000 | 0.00  |   |
| 030 | C000000 | 0.00  |   |
| 031 | A000000 |       | 0 |
| 031 | B000000 |       | 0 |
| 032 | 000000  |       | 0 |
| 033 | 000000  |       | 0 |
| 035 | 000000  |       | 0 |
| 036 | B000000 |       | 0 |
| 038 | 000000  |       | 0 |
| 042 | A000000 |       | 0 |
| 042 | B000000 |       | 0 |
| 042 | C000000 |       | 0 |
| 042 | D000000 |       | 0 |
|     | PAGE    | 6     |   |
| 042 | E000000 |       | 0 |
| 042 | F000000 |       | 0 |
| 042 | G000000 |       | 0 |
| 042 | H000000 |       | 0 |
| 043 | 000000  |       | 0 |
| 044 | 000000  |       | 0 |
| 045 | 000000  | Y     |   |
| 046 | 000000  | N     |   |
| 047 | 000000  | Y     |   |
| 048 | 000000  | 0.540 |   |
| 048 | A010000 |       | 0 |
| 048 | A020000 | 0.000 |   |
| 048 | B010000 |       | 0 |
| 048 | B020000 | 0.000 |   |
| 048 | C010000 |       | 0 |
| 048 | C020000 | 0.000 |   |
| 048 | D010000 |       | 0 |
| 048 | D020000 | 0.000 |   |
| 048 | E010000 |       | 0 |
| 048 | E020000 | 0.000 |   |
| 048 | F010000 |       | 0 |
| 048 | F020000 | 0.000 |   |
| 048 | G010000 |       | 0 |
| 048 | G020000 | 0.000 |   |
| 048 | H010000 |       | 0 |
| 048 | H020000 | 0.000 |   |
| 048 | I010000 |       | 0 |
| 048 | I020000 | 0.000 |   |
| 048 | J010000 |       | 0 |
| 048 | J020000 | 0.000 |   |
| 048 | K010000 |       | 0 |
| 048 | K020000 | 0.000 |   |
| 049 | 000000  | N     |   |
| 050 | 000000  | N     |   |
| 051 | 000000  | N     |   |
| 052 | 000000  | N     |   |
| 053 | A000000 | Y     |   |
| 053 | B000000 | Y     |   |
| 053 | C000000 | N     |   |
| 054 | A000000 | Y     |   |
| 054 | B000000 | Y     |   |
| 054 | C000000 | N     |   |
| 054 | D000000 | N     |   |
| 054 | E000000 | N     |   |
| 054 | F000000 | N     |   |
| 054 | G000000 | N     |   |

Edgar Filing: ADVENT CLAYMORE CONVERTIBLE SECURITIES & INCOME FUND - Form NSAR-A

054 H000000 Y  
 054 I000000 N  
 054 J000000 Y  
 054 K000000 N  
 054 L000000 N  
     PAGE 7  
 054 M000000 Y  
 054 N000000 N  
 054 O000000 N  
 055 A000000 N  
 055 B000000 N  
 056 000000 N  
 057 000000 N  
 058 A000000 N  
 059 000000 Y  
 060 A000000 Y  
 060 B000000 Y  
 061 000000 0  
 062 A000000 Y  
 062 B000000 0.0  
 062 C000000 0.0  
 062 D000000 0.0  
 062 E000000 0.0  
 062 F000000 0.0  
 062 G000000 0.0  
 062 H000000 0.0  
 062 I000000 0.0  
 062 J000000 0.0  
 062 K000000 0.0  
 062 L000000 2.7  
 062 M000000 0.0  
 062 N000000 0.0  
 062 O000000 0.0  
 062 P000000 86.2  
 062 Q000000 0.0  
 062 R000000 62.2  
 063 A000000 0  
 063 B000000 5.6  
 064 A000000 N  
 064 B000000 N  
 066 A000000 N  
 067 000000 N  
 068 A000000 N  
 068 B000000 N  
 069 000000 N  
 070 A010000 Y  
 070 A020000 N  
 070 B010000 Y  
 070 B020000 Y  
 070 C010000 Y  
 070 C020000 N  
 070 D010000 Y  
 070 D020000 N  
 070 E010000 Y  
 070 E020000 Y  
 070 F010000 Y  
 070 F020000 N  
     PAGE 8  
 070 G010000 Y  
 070 G020000 N  
 070 H010000 Y  
 070 H020000 N

Edgar Filing: ADVENT CLAYMORE CONVERTIBLE SECURITIES & INCOME FUND - Form NSAR-A

|       |         |   |        |
|-------|---------|---|--------|
| 070   | I010000 | N |        |
| 070   | I020000 | N |        |
| 070   | J010000 | Y |        |
| 070   | J020000 | Y |        |
| 070   | K010000 | Y |        |
| 070   | K020000 | Y |        |
| 070   | L010000 | Y |        |
| 070   | L020000 | Y |        |
| 070   | M010000 | Y |        |
| 070   | M020000 | Y |        |
| 070   | N010000 | Y |        |
| 070   | N020000 | N |        |
| 070   | O010000 | Y |        |
| 070   | O020000 | N |        |
| 070   | P010000 | Y |        |
| 070   | P020000 | N |        |
| 070   | Q010000 | N |        |
| 070   | Q020000 | N |        |
| 070   | R010000 | N |        |
| 070   | R020000 | N |        |
| 071   | A000000 |   | 371997 |
| 071   | B000000 |   | 347975 |
| 071   | C000000 |   | 688015 |
| 071   | D000000 |   | 51     |
| 072   | A000000 | 6 |        |
| 072   | B000000 |   | 11164  |
| 072   | C000000 |   | 8255   |
| 072   | D000000 |   | 0      |
| 072   | E000000 |   | 0      |
| 072   | F000000 |   | 1962   |
| 072   | G000000 |   | 74     |
| 072   | H000000 |   | 0      |
| 072   | I000000 |   | 763    |
| 072   | J000000 |   | 48     |
| 072   | K000000 |   | 0      |
| 072   | L000000 |   | 50     |
| 072   | M000000 |   | 74     |
| 072   | N000000 |   | 11     |
| 072   | O000000 |   | 0      |
| 072   | P000000 |   | 0      |
| 072   | Q000000 |   | 71     |
| 072   | R000000 |   | 59     |
| 072   | S000000 |   | 50     |
| 072   | T000000 |   | 0      |
| 072   | U000000 |   | 0      |
| 072   | V000000 |   | 0      |
| 072   | W000000 |   | 341    |
|       | PAGE    | 9 |        |
| 072   | X000000 |   | 3503   |
| 072   | Y000000 |   | 73     |
| 072   | Z000000 |   | 15989  |
| 072AA | 000000  |   | 22655  |
| 072BB | 000000  |   | 0      |
| 072CC | 010000  |   | 19075  |
| 072CC | 020000  |   | 0      |
| 072DD | 010000  |   | 23991  |
| 072DD | 020000  |   | 0      |
| 072EE | 000000  |   | 0      |
| 073   | A010000 |   | 1.0174 |
| 073   | A020000 |   | 0.0000 |
| 073   | B000000 |   | 0.0000 |
| 073   | C000000 |   | 0.0000 |

Edgar Filing: ADVENT CLAYMORE CONVERTIBLE SECURITIES & INCOME FUND - Form NSAR-A

|             |        |
|-------------|--------|
| 074 A000000 | 1561   |
| 074 B000000 | 0      |
| 074 C000000 | 0      |
| 074 D000000 | 421502 |
| 074 E000000 | 287676 |
| 074 F000000 | 4606   |
| 074 G000000 | 0      |
| 074 H000000 | 0      |
| 074 I000000 | 24738  |
| 074 J000000 | 20707  |
| 074 K000000 | 0      |
| 074 L000000 | 6368   |
| 074 M000000 | 119    |
| 074 N000000 | 767277 |
| 074 O000000 | 15685  |
| 074 P000000 | 459    |
| 074 Q000000 | 0      |
| 074 R010000 | 0      |
| 074 R020000 | 0      |
| 074 R030000 | 0      |
| 074 R040000 | 329    |
| 074 S000000 | 262000 |
| 074 T000000 | 488804 |
| 074 U010000 | 23581  |
| 074 U020000 | 0      |
| 074 V010000 | 20.73  |
| 074 V020000 | 0.00   |
| 074 W000000 | 0.0000 |
| 074 X000000 | 20059  |
| 074 Y000000 | 16221  |
| 075 A000000 | 0      |
| 075 B000000 | 732490 |
| 076 000000  | 19.17  |
| 077 A000000 | N      |
| 078 000000  | N      |
| 086 A010000 | 0      |
| 086 A020000 | 0      |

PAGE 10

|             |                 |
|-------------|-----------------|
| 086 B010000 | 0               |
| 086 B020000 | 0               |
| 086 C010000 | 0               |
| 086 C020000 | 0               |
| 086 D010000 | 0               |
| 086 D020000 | 0               |
| 086 E010000 | 0               |
| 086 E020000 | 0               |
| 086 F010000 | 0               |
| 086 F020000 | 0               |
| 087 A010000 | COMMON STOCK    |
| 087 A020000 | 00764C109       |
| 087 A030000 | AVK             |
| 088 A000000 | N               |
| 088 B000000 | N               |
| 088 C000000 | N               |
| 088 D000000 | Y               |
| SIGNATURE   | ROBERT WHITE    |
| TITLE       | CFO & TREASURER |