

ADVENT CLAYMORE CONVERTIBLE SECURITIES & INCOME FUND

Form NSAR-B

December 22, 2006

PAGE 1
000 B000000 10/31/2006
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 1065 AVENUE OF THE AMERICAS, 31ST FLOOR
002 B000000 NEW YORK
002 C000000 NY
002 D010000 10018
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 801-000
008 D010001 NEW YORK
008 D020001 NY
008 D030001 10018
010 A000001 THE BANK OF NEW YORK
010 B000001 801-000000
010 C010001 NEW YORK
010 C020001 NY
010 C030001 10286
011 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.
011 B000001 8-00000000
011 C010001 NEW YORK
011 C020001 NY
011 C030001 10080
012 A000001 THE BANK OF NEW YORK
012 B000001 84-0000000
012 C010001 NEW YORK
PAGE 2
012 C020001 NY
012 C030001 10286
013 A000001 PRICEWATERHOUSECOOPERS LLP
013 B010001 NEW YORK
013 B020001 NY
013 B030001 10036

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

015 A000001 THE BANK OF NEW YORK
015 B000001 C
015 C010001 NEW YORK
015 C020001 NY
015 C030001 10286
015 E010001 X
015 A000002 BHF-BANK
015 B000002 S
015 C010002 FRANKFURT
015 D010002 GERMANY
015 E040002 X
015 A000003 HONGKONG AND SHANGHAI BANKING CORP.
015 B000003 S
015 C010003 HONG KONG
015 D010003 HONG KONG
015 E040003 X
015 A000004 BANK OF TOKYO-MITSUBISHI UFJ LTD.
015 B000004 S
015 C010004 TOKYO
015 D010004 JAPAN
015 E040004 X
015 A000005 BANQUE ET CAISSE D'EPARGNE DE L'ETAT
015 B000005 S
015 C010005 LUXEMBOURG
015 D010005 LUXEMBOURG
015 E040005 X
015 A000006 DNB NOR BANK ASA
015 B000006 S
015 C010006 OSLO
015 D010006 NORWAY
015 E040006 X
015 A000007 THE BANK OF NEW YORK
015 B000007 S
015 C010007 LONDON
015 D010007 UNITED KINGDOM
015 E040007 X
018 000000 Y
019 A000000 N
019 B000000 0
020 A000001 UBS SECURITIES LLC
020 B000001 13-3873456
020 C000001 115
020 A000002 LEHMAN BROTHERS HOLDINGS, INC
020 B000002 13-3216325
020 C000002 85
PAGE 3
020 A000003 LAZARD FRERES & CO., LLC
020 B000003 13-5545100
020 C000003 67
020 A000004 CITIGROUP GLOBAL MARKETS HOLDINGS, INC.
020 B000004 11-2418067
020 C000004 62
020 A000005 WACHOVIA SECURITIES, LLC
020 B000005 34-1542819
020 C000005 49
020 A000006 GOLDMAN SACHS & CO.
020 B000006 13-5108880
020 C000006 33
020 A000007 BANK OF AMERICA CORP.
020 B000007 56-0906609
020 C000007 21
020 A000008 MORGAN STANLEY

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

020 B000008 36-3145972
020 C000008 20
020 A000009 MERRILL LYNCH & CO., INC.
020 B000009 13-2740599
020 C000009 19
020 A000010 CREDIT SUISSE FIRST BOSTON, INC.
020 B000010 13-2853402
020 C000010 15
021 000000 506
022 A000001 GOLDMAN SACHS & CO.
022 B000001 13-5108880
022 C000001 547457
022 D000001 535878
022 A000002 MELLON FINANCIAL CORP.
022 B000002 25-1233834
022 C000002 70000
022 D000002 70000
022 A000003 LEHMAN BROTHERS HOLDINGS, INC
022 B000003 13-3216325
022 C000003 101994
022 D000003 33693
022 A000004 CITIGROUP GLOBAL MARKETS HOLDINGS, INC.
022 B000004 11-2418067
022 C000004 78954
022 D000004 38785
022 A000005 JEFFERIES & CO., INC.
022 B000005 95-2622900
022 C000005 43453
022 D000005 39146
022 A000006 BANK OF AMERICA CORP.
022 B000006 56-0906609
022 C000006 43365
022 D000006 32746
022 A000007 MERRIL LYNCH & CO., INC.
022 B000007 13-2740599
PAGE 4
022 C000007 45066
022 D000007 24645
022 A000008 DEUTSCHE BANK SECURITIES INC.
022 B000008 13-2730828
022 C000008 34091
022 D000008 26772
022 A000009 UBS SECURITIES, LLC
022 B000009 13-3873456
022 C000009 36158
022 D000009 21469
022 A000010 JP MORGAN CHASE & CO.
022 B000010 13-2622448
022 C000010 14112
022 D000010 39558
023 C000000 1141566
023 D000000 998008
024 000000 Y
025 A000001 AFFILIATED MANAGERS GROUP, INC.
025 B000001 04-3218510
025 C000001 E
025 D000001 16183
025 A000002 CITIGROUP GLOBAL MARKETS HOLDINGS, INC.
025 B000002 11-2418067
025 C000002 E
025 D000002 22519
025 A000003 E*TRADE GROUP

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

025 B000003 94-2844166
025 C000003 E
025 D000003 15563
025 A000004 E*TRADE GROUP
025 B000004 94-2844166
025 C000004 D
025 D000004 8055
025 A000005 GOLDMAN SACHS & CO.
025 B000005 13-5108880
025 C000005 D
025 D000005 30222
025 A000006 LEHMAN BROTHERS HOLDINGS, INC.
025 B000006 13-3216325
025 C000006 E
025 D000006 25095
025 A000007 MERRILL LYNCH & CO., INC.
025 B000007 13-2740599
025 C000007 E
025 D000007 13966
025 A000008 MERRILL LYNCH & CO., INC.
025 B000008 13-2740599
025 C000008 D
025 D000008 10083
025 A000009 METLIFE, INC.
025 B000009 13-4075851

PAGE 5

025 C000009 E
025 D000009 9982
025 A000010 PRUDENTIAL FINANCIAL, INC.
025 B000010 22-3703799
025 C000010 D
025 D000010 3987
025 A000011 DELETE
025 D000011 0
025 D000012 0
025 D000013 0
025 D000014 0
025 D000015 0
025 D000016 0
026 A000000 N
026 B000000 Y
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

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

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
	PAGE 6	
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
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

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

048 K020000 0.000
049 000000 N
050 000000 N
051 000000 N
052 000000 N
PAGE 7
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
054 H000000 Y
054 I000000 N
054 J000000 Y
054 K000000 N
054 L000000 N
054 M000000 Y
054 N000000 N
054 O000000 N
055 A000000 Y
055 B000000 N
056 000000 N
057 000000 N
058 A000000 N
059 000000 Y
060 A000000 Y
060 B000000 Y
061 000000 2500
062 A000000 N
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 0.0
062 M000000 0.0
062 N000000 0.0
062 O000000 0.0
062 P000000 0.0
062 Q000000 0.0
062 R000000 0.0
063 A000000 0
063 B000000 0.0
066 A000000 Y
066 B000000 N
066 C000000 N
066 D000000 N
PAGE 8
066 E000000 Y
066 F000000 N
066 G000000 N
067 000000 N

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

068	A000000	N	
068	B000000	N	
069	0000000	N	
070	A010000	Y	
070	A020000	N	
070	B010000	Y	
070	B020000	N	
070	C010000	Y	
070	C020000	N	
070	D010000	Y	
070	D020000	N	
070	E010000	Y	
070	E020000	N	
070	F010000	Y	
070	F020000	N	
070	G010000	Y	
070	G020000	N	
070	H010000	Y	
070	H020000	N	
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	N	
070	M020000	N	
070	N010000	Y	
070	N020000	Y	
070	O010000	Y	
070	O020000	N	
070	P010000	N	
070	P020000	N	
070	Q010000	N	
070	Q020000	N	
070	R010000	N	
070	R020000	N	
071	A000000		696300
071	B000000		730925
071	C000000		859096
071	D000000		81
072	A000000	12	
072	B000000		29592
072	C000000		23089
072	D000000		0
	PAGE	9	
072	E000000		675
072	F000000		4781
072	G000000		144
072	H000000		0
072	I000000		1965
072	J000000		108
072	K000000		0
072	L000000		205
072	M000000		116
072	N000000		36
072	O000000		0
072	P000000		0
072	Q000000		154
072	R000000		96

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

072 S000000	124
072 T000000	0
072 U000000	0
072 V000000	0
072 W000000	862
072 X000000	8591
072 Y000000	1771
072 Z000000	46536
072AA000000	39108
072BB000000	0
072CC010000	13824
072CC020000	0
072DD010000	60143
072DD020000	0
072EE000000	0
073 A010000	2.5753
073 A020000	0.0000
073 B000000	0.0000
073 C000000	0.0000
074 A000000	2650
074 B000000	0
074 C000000	0
074 D000000	473895
074 E000000	388709
074 F000000	0
074 G000000	0
074 H000000	0
074 I000000	30222
074 J000000	1706
074 K000000	0
074 L000000	9686
074 M000000	21
074 N000000	906889
074 O000000	3218
074 P000000	420
074 Q000000	0
074 R010000	0
PAGE 10	
074 R020000	0
074 R030000	0
074 R040000	868
074 S000000	275000
074 T000000	627383
074 U010000	23390
074 U020000	0
074 V010000	26.82
074 V020000	0.00
074 W000000	0.0000
074 X000000	31911
074 Y000000	2651
075 A000000	0
075 B000000	885417
076 000000	27.03
077 A000000	Y
077 B000000	Y
077 C000000	Y
077 D000000	N
077 E000000	N
077 F000000	N
077 G000000	N
077 H000000	N
077 I000000	N

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

077 J000000 N
077 K000000 N
077 L000000 N
077 M000000 N
077 N000000 N
077 O000000 N
077 P000000 N
077 Q010000 N
077 Q020000 N
077 Q030000 N
078 000000 N
080 A000000 ST. PAUL FIRE & MARINE INSURANCE COMPANY
080 C000000 2000
081 A000000 Y
081 B000000 1
082 A000000 Y
082 B000000 25
083 A000000 N
083 B000000 0
084 A000000 N
084 B000000 0
085 A000000 Y
085 B000000 N
086 A010000 38
086 A020000 1004
086 B010000 0
086 B020000 0
PAGE 11
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 DONNA MC MANUS
TITLE VICE PRESIDENT