

ADVENT CLAYMORE CONVERTIBLE SECURITIES & INCOME FUND

Form NSAR-B

December 27, 2011

PAGE 1  
000 B000000 10/31/2011  
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 801-0000000  
008 D010001 NEW YORK  
008 D020001 NY  
008 D030001 10020  
010 A000001 GUGGENHEIM FUNDS INVESTMENT ADVISOR, LLC  
010 B000001 801-0000000  
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

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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 GOLDMAN SACHS & CO.  
020 B000001 13-5108880  
020 C000001 81  
020 A000002 REDIPUS  
020 B000002 UNKNOWN  
020 C000002 51  
020 A000003 LAZARD FRERES & CO.  
020 B000003 13-5545100  
020 C000003 41  
020 A000004 SALOMON BROTHERS INC  
020 B000004 UNKNOWN  
020 C000004 22  
020 A000005 INSTINET CORP  
020 B000005 13-3443395  
020 C000005 19  
020 A000006 MERRILL LYNCH & CO.

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020 B000006 13-2740599  
020 C000006 16  
020 A000007 BARCLAYS CAPITAL INC.  
020 B000007 13-3551367  
020 C000007 14  
020 A000008 OSCAR GRUSS & SON  
020 B000008 13-2913779  
020 C000008 10  
020 A000009 DEUTCHE BANK SECURITIES CORP.  
020 B000009 13-2730828  
020 C000009 6  
020 A000010 MORGAN STANLEY & CO. INC.  
020 B000010 UNKNOWN  
020 C000010 5  
021 000000 282  
022 A000001 GOLDMAN SACHS & CO.  
022 B000001 13-5108880  
022 C000001 365832  
022 D000001 432197  
022 A000002 MERRILL LYNCH & CO., INC.  
022 B000002 13-2740599  
022 C000002 62961  
022 D000002 45592  
022 A000003 CREDIT SUISSE FIRST BOSTON CORP.  
022 B000003 05-0546650  
022 C000003 51251  
022 D000003 42572  
022 A000004 CITIGROUP GLOBAL MARKETS  
022 B000004 11-2418191  
022 C000004 58732  
022 D000004 26378  
022 A000005 WELLS FARGO  
022 B000005 94-1347393  
022 C000005 39261  
022 D000005 39699  
PAGE 4  
022 A000006 JP MORGAN INVT MGMT NY  
022 B000006 13-3200244  
022 C000006 46736  
022 D000006 22383  
022 A000007 DEUTSCHE BANK SECURITIES CORP.  
022 B000007 13-2730828  
022 C000007 27106  
022 D000007 36612  
022 A000008 JEFFERIES & COMPANY, INC.  
022 B000008 95-2622900  
022 C000008 28057  
022 D000008 23753  
022 A000009 BARCLAYS BANK PLC  
022 B000009 13-3551367  
022 C000009 16885  
022 D000009 19176  
022 A000010 CIBC WORLD MARKETS  
022 B000010 13-2798343  
022 C000010 21964  
022 D000010 11402  
023 C000000 844208  
023 D000000 813452  
024 000000 Y  
025 A000001 BANK OF AMERICA CORP.  
025 B000001 56-0906609  
025 C000001 E

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025 D000001 4495  
 025 A000002 CITIGROUP, INC.  
 025 B000002 52-1568099  
 025 C000002 E  
 025 D000002 8409  
 025 A000003 JP MORGAN CHASE & CO.  
 025 B000003 13-2624428  
 025 C000003 E  
 025 D000003 5662  
 025 A000004 WELLS FARGO & CO  
 025 B000004 41-0449260  
 025 C000004 E  
 025 D000004 5441  
 025 A000005 DELETE  
 025 D000005 0  
 025 A000006 DELETE  
 025 D000006 0  
 025 D000007 0  
 025 D000008 0  
 026 A000000 N  
 026 B000000 Y  
 026 C000000 N  
 026 D000000 Y  
 026 E000000 N  
 026 F000000 N  
 PAGE 5  
 026 G010000 N  
 026 G020000 N  
 026 H000000 N  
 027 000000 N  
 028 A010000 0  
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 028 A030000 0  
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 028 G030000 0  
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 028 H000000 0  
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 030 B000000 0.00  
 030 C000000 0.00

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|     |         |       |
|-----|---------|-------|
| 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     |
|     | PAGE 6  |       |
| 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     |
| 054 | H000000 | Y     |
| 054 | I000000 | N     |
| 054 | J000000 | Y     |
| 054 | K000000 | N     |

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054 L000000 N  
054 M000000 Y  
054 N000000 N  
054 O000000 N  
055 A000000 N  
PAGE 7  
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 1.0  
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062 O000000 0.0  
062 P000000 113.7  
062 Q000000 0.0  
062 R000000 46.1  
063 A000000 0  
063 B000000 8.5  
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064 B000000 N  
066 A000000 N  
067 000000 N  
068 A000000 N  
068 B000000 N  
069 000000 N  
070 A010000 Y  
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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  
070 G010000 Y  
070 G020000 N  
070 H010000 Y  
070 H020000 N  
PAGE 8  
070 I010000 N  
070 I020000 N  
070 J010000 Y  
070 J020000 Y

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|       |         |    |        |
|-------|---------|----|--------|
| 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 |    | 659121 |
| 071   | B000000 |    | 625708 |
| 071   | C000000 |    | 673490 |
| 071   | D000000 |    | 93     |
| 072   | A000000 | 12 |        |
| 072   | B000000 |    | 22655  |
| 072   | C000000 |    | 16820  |
| 072   | D000000 |    | 0      |
| 072   | E000000 |    | 0      |
| 072   | F000000 |    | 3867   |
| 072   | G000000 |    | 147    |
| 072   | H000000 |    | 0      |
| 072   | I000000 |    | 1504   |
| 072   | J000000 |    | 101    |
| 072   | K000000 |    | 0      |
| 072   | L000000 |    | 106    |
| 072   | M000000 |    | 153    |
| 072   | N000000 |    | 21     |
| 072   | O000000 |    | 0      |
| 072   | P000000 |    | 0      |
| 072   | Q000000 |    | 149    |
| 072   | R000000 |    | 128    |
| 072   | S000000 |    | 363    |
| 072   | T000000 |    | 0      |
| 072   | U000000 |    | 0      |
| 072   | V000000 |    | 0      |
| 072   | W000000 |    | 691    |
| 072   | X000000 |    | 7230   |
| 072   | Y000000 |    | 73     |
| 072   | Z000000 |    | 32318  |
| 072AA | 000000  |    | 4794   |
|       | PAGE    | 9  |        |
| 072BB | 000000  |    | 0      |
| 072CC | 010000  |    | 0      |
| 072CC | 020000  |    | 39941  |
| 072DD | 010000  |    | 37277  |
| 072DD | 020000  |    | 0      |
| 072EE | 000000  |    | 0      |
| 073   | A010000 |    | 1.5808 |
| 073   | A020000 |    | 0.0000 |
| 073   | B000000 |    | 0.0000 |
| 073   | C000000 |    | 0.0000 |
| 074   | A000000 |    | 2062   |
| 074   | B000000 |    | 0      |
| 074   | C000000 |    | 0      |
| 074   | D000000 |    | 469786 |

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|     |         |                              |
|-----|---------|------------------------------|
| 074 | E000000 | 171035                       |
| 074 | F000000 | 17201                        |
| 074 | G000000 | 0                            |
| 074 | H000000 | 0                            |
| 074 | I000000 | 5996                         |
| 074 | J000000 | 7072                         |
| 074 | K000000 | 0                            |
| 074 | L000000 | 6962                         |
| 074 | M000000 | 1703                         |
| 074 | N000000 | 681817                       |
| 074 | O000000 | 3843                         |
| 074 | P000000 | 426                          |
| 074 | Q000000 | 0                            |
| 074 | R010000 | 0                            |
| 074 | R020000 | 0                            |
| 074 | R030000 | 43                           |
| 074 | R040000 | 2464                         |
| 074 | S000000 | 262000                       |
| 074 | T000000 | 413041                       |
| 074 | U010000 | 23581                        |
| 074 | U020000 | 0                            |
| 074 | V010000 | 17.52                        |
| 074 | V020000 | 0.00                         |
| 074 | W000000 | 0.0000                       |
| 074 | X000000 | 17843                        |
| 074 | Y000000 | 4139                         |
| 075 | A000000 | 0                            |
| 075 | B000000 | 716063                       |
| 076 | 000000  | 15.87                        |
| 077 | A000000 | Y                            |
| 077 | B000000 | Y                            |
| 077 | C000000 | Y                            |
| 077 | D000000 | N                            |
| 077 | E000000 | N                            |
| 077 | F000000 | N                            |
| 077 | G000000 | N                            |
| 077 | H000000 | N                            |
|     | PAGE    | 10                           |
| 077 | I000000 | N                            |
| 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 MERCURY INSURANCE CO |
| 080 | C000000 | 3000                         |
| 081 | A000000 | Y                            |
| 081 | B000000 | 2                            |
| 082 | A000000 | N                            |
| 082 | B000000 | 0                            |
| 083 | A000000 | N                            |
| 083 | B000000 | 0                            |
| 084 | A000000 | N                            |
| 084 | B000000 | 0                            |
| 085 | A000000 | Y                            |
| 085 | B000000 | N                            |



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|           |                 |              |
|-----------|-----------------|--------------|
| 086       | A010000         | 0            |
| 086       | A020000         | 0            |
| 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 |              |