

ADVENT CLAYMORE CONVERTIBLE SECURITIES & INCOME FUND

Form NSAR-A

June 25, 2009

PAGE 1  
000 A000000 04/30/2009  
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 801-000000  
008 D010001 NEW YORK  
008 D020001 NY  
008 D030001 10018  
010 A000001 CLAYMORE ADVISORS 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  
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 LAZARD FRERES & CO., LLC  
020 B000001 13-5545100  
020 C000001 48  
020 A000002 GOLDMAN SACHS & CO.  
020 B000002 13-5108880  
020 C000002 24  
020 A000003 SBS FINANCIAL GROUP  
020 B000003 N/A  
020 C000003 16  
020 A000004 MERRILL LYNCH & CO., INC.  
020 B000004 13-2740599  
020 C000004 14  
020 A000005 UBS  
020 B000005 13-3873456  
020 C000005 14  
020 A000006 CITIGROUP GLOBAL MARKETS HOLDINGS, INC.

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

020 B000006 11-2418067  
020 C000006 12  
020 A000007 BARCLAYS CAPITAL INC.  
020 B000007 06-1031656  
020 C000007 11  
020 A000008 BLOOMBERG TRADEBOOK LLC  
020 B000008 N/A  
020 C000008 7  
020 A000009 DEUTSCHE BANK SECURITIES, INC.  
020 B000009 13-2730828  
020 C000009 5  
020 A000010 CREDIT SUISSE FIRST BOSTON CORP.  
020 B000010 05-0546650  
020 C000010 4  
021 000000 168  
022 A000001 GOLDMAN SACHS & CO.  
022 B000001 13-5108880  
022 C000001 387811  
022 D000001 394870  
022 A000002 J.P. MORGAN CHASE & CO.  
022 B000002 13-2624428  
022 C000002 29289  
022 D000002 101240  
022 A000003 CITIGROUP GLOBAL MARKETS HOLDINGS, INC.  
022 B000003 11-2418067  
022 C000003 11991  
022 D000003 46767  
022 A000004 MERRILL LYNCH & CO., INC.  
022 B000004 13-2740599  
022 C000004 28596  
022 D000004 22485  
022 A000005 DEUTSCHE BANK SECURITIES, INC.  
022 B000005 13-2730828  
022 C000005 21559  
022 D000005 21346  
PAGE 4  
022 A000006 CREDIT SUISSE FIRST BOSTON CORP.  
022 B000006 05-0546650  
022 C000006 11572  
022 D000006 29040  
022 A000007 JEFFERIES & COMPANY, INC.  
022 B000007 95-2622900  
022 C000007 14002  
022 D000007 22381  
022 A000008 BANK OF AMERICA CORP.  
022 B000008 56-0906609  
022 C000008 22294  
022 D000008 13290  
022 A000009 WACHOVIA CORP.  
022 B000009 56-0898180  
022 C000009 20062  
022 D000009 10980  
022 A000010 UBS  
022 B000010 13-3873456  
022 C000010 10323  
022 D000010 20311  
023 C000000 627433  
023 D000000 710515  
024 000000 Y  
025 A000001 AFFILIATED MANAGERS GROUP INC  
025 B000001 04-3218510  
025 C000001 D

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

025 D000001 4006  
025 A000002 AMERICAN EXPRESS CO  
025 B000002 13-4922250  
025 C000002 D  
025 D000002 5937  
025 A000003 BANK OF AMERICA CORP  
025 B000003 56-0906609  
025 C000003 E  
025 D000003 6522  
025 A000004 BANK OF AMERICA CORP  
025 B000004 56-0906609  
025 C000004 D  
025 D000004 4893  
025 A000005 CITIGROUP INC  
025 B000005 52-1568099  
025 C000005 E  
025 D000005 5595  
025 A000006 KEYCORP  
025 B000006 34-6542451  
025 C000006 E  
025 D000006 2882  
025 A000007 NASDAQ OMX GROUP INC/THE  
025 B000007 52-1165937  
025 C000007 D  
025 D000007 7211  
PAGE 5  
025 A000008 NATIONAL CITY CORP  
025 B000008 34-1111088  
025 C000008 D  
025 D000008 5146  
025 A000009 OLD REPUBLIC INTERNATIONAL CORP  
025 B000009 36-2678171  
025 C000009 D  
025 D000009 6709  
025 A000010 PETROPLUS FINANCE LTD  
025 B000010 N/A  
025 C000010 D  
025 D000010 4040  
025 A000011 REINSURANCE GROUP OF AMERICA INC  
025 B000011 43-1627032  
025 C000011 E  
025 D000011 2927  
025 A000012 SLM CORP  
025 B000012 52-2013874  
025 C000012 E  
025 D000012 3658  
025 A000013 SOCO FINANCE JERSEY LTD  
025 B000013 N/A  
025 C000013 D  
025 D000013 3281  
025 A000014 SVB FINANCIAL GROUP  
025 B000014 94-2856336  
025 C000014 D  
025 D000014 1991  
025 A000015 US BANCORP  
025 B000015 41-0255900  
025 C000015 D  
025 D000015 2768  
025 A000016 VALE CAPITAL LTD  
025 B000016 N/A  
025 C000016 E  
025 D000016 10503

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

025 A000017 WELLS FARGO & CO  
025 B000017 41-0449260  
025 C000017 E  
025 D000017 5660  
025 A000018 DELETE  
025 D000018 0  
025 A000019 DELETE  
025 D000019 0  
025 A000020 DELETE  
025 D000020 0  
025 A000021 DELETE  
025 D000021 0  
025 A000022 DELETE  
025 D000022 0  
025 A000023 DELETE

PAGE 6

025 D000023 0  
025 A000024 DELETE  
025 D000024 0  
025 A000025 DELETE  
025 D000025 0  
025 A000026 DELETE  
025 D000026 0  
025 D000027 0  
025 D000028 0  
025 D000029 0  
025 D000030 0  
025 D000031 0  
025 D000032 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  
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

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

028 F040000 0  
 028 G010000 0  
 028 G020000 0  
 028 G030000 0  
 028 G040000 0

PAGE 7

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  
 048 K020000 0.000  
 049 000000 N  
 050 000000 N  
 051 000000 N  
 052 000000 N

PAGE 8

053 A000000 Y  
 053 B000000 Y  
 053 C000000 N  
 054 A000000 Y

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

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 N  
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 9  
066 E000000 Y  
066 F000000 N  
066 G000000 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

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

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	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		344259
071	B000000		336050
071	C000000		444957
071	D000000		76
072	A000000	6	
072	B000000		8305
072	C000000		6061
072	D000000		0
	PAGE	10	
072	E000000		0
072	F000000		1448
072	G000000		60
072	H000000		0
072	I000000		563
072	J000000		42
072	K000000		0
072	L000000		66
072	M000000		77
072	N000000		11
072	O000000		0
072	P000000		0
072	Q000000		65
072	R000000		62
072	S000000		64
072	T000000		0
072	U000000		0
072	V000000		0
072	W000000		435
072	X000000		2893
072	Y000000		349
072	Z000000		11822
072AA	000000		0
072BB	000000		131879



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

072CC010000	146649
072CC020000	0
072DD010000	15116
072DD020000	0
072EE000000	0
073 A010000	0.6413
073 A020000	0.0000
073 B000000	0.0000
073 C000000	0.0000
074 A000000	6024
074 B000000	0
074 C000000	0
074 D000000	394440
074 E000000	113408
074 F000000	0
074 G000000	0
074 H000000	0
074 I000000	38603
074 J000000	21903
074 K000000	0
074 L000000	4712
074 M000000	10
074 N000000	579100
074 O000000	11734
074 P000000	292
074 Q000000	0
074 R010000	0
PAGE 11	
074 R020000	0
074 R030000	218
074 R040000	781
074 S000000	262000
074 T000000	304075
074 U010000	23581
074 U020000	0
074 V010000	12.89
074 V020000	0.00
074 W000000	0.0000
074 X000000	24787
074 Y000000	125895
075 A000000	0
075 B000000	540603
076 000000	11.40
077 A000000	N
078 000000	N
080 A000000	ST. PAUL SURPLUS LINES INSURANCE COMPANY
080 C000000	0
081 B000000	0
082 B000000	0
083 B000000	0
084 B000000	0
086 A010000	18
086 A020000	215
086 B010000	0
086 B020000	0
086 C010000	0
086 C020000	0
086 D010000	1
086 D020000	13000
086 E010000	0
086 E020000	0
086 F010000	0

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

086 F020000 0  
087 A010000 COMMON STOCK  
087 A020000 00764C109  
087 A030000 AVK  
088 A000000 Y  
088 B000000 N  
088 C000000 N  
088 D000000 Y  
SIGNATURE ROBERT WHITE  
TITLE CFO & TREASURER