

ADVENT CLAYMORE CONVERTIBLE SECURITIES & INCOME FUND
Form N-Q
September 28, 2018
UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, DC 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED
MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number 811-21309

Advent Claymore Convertible Securities and Income
Fund
(Exact name of registrant as specified in charter)

888 Seventh Ave, 31st Floor, New York, NY 10019
(Address of principal executive offices) (Zip code)

Robert White, Treasurer

888 Seventh Ave, 31st Floor, New York, NY 10019
(Name and address of agent for service)

Registrant's telephone number, including area code: (212) 482-1600

Date of fiscal year end: October 31

Date of reporting period: May 1, 2018 – July 31, 2018

Edgar Filing: ADVENT CLAYMORE CONVERTIBLE SECURITIES & INCOME FUND - Form N-Q

Item 1. Schedule of Investments.
Attached hereto.

Advent Claymore Convertible Securities & Income Fund
SCHEDULE OF INVESTMENTS (Unaudited) July 31, 2018

	Shares	Value
COMMON STOCKS[†]- 16.1%		
Consumer, Cyclical - 4.5%		
Walmart, Inc. ¹	46,700	\$4,167,041
Royal Caribbean Cruises Ltd. ¹	36,800	4,149,568
Ford Motor Co. ¹	270,700	2,717,828
Lowe's Companies, Inc. ¹	26,000	2,582,840
General Motors Co. ¹	45,900	1,740,069
Total Consumer, Cyclical		15,357,346
Consumer, Non-cyclical - 3.7%		
Merck & Company, Inc. ¹	64,300	4,235,441
United Rentals, Inc. ^{*,1}	26,200	3,898,560
Gilead Sciences, Inc. ¹	42,700	3,323,341
Bunge Ltd. ¹	19,800	1,368,774
Total Consumer, Non-cyclical		12,826,116
Financial - 2.6%		
U.S. Bancorp ¹	61,200	3,244,212
Lazard Ltd. — Class ¹ A	44,400	2,410,920
Goldman Sachs Group, Inc. ¹	8,700	2,065,641
Synchrony Financial ¹	47,000	1,360,180
Total Financial		9,080,953
Industrial - 2.1%		
United Parcel Service, Inc. — Class ¹ B	33,400	4,004,326
Caterpillar, Inc. ¹	22,600	3,249,880
Total Industrial		7,254,206
Communications - 1.7%		
Verizon Communications, Inc. ¹	61,300	3,165,532
AT&T, Inc. ¹	85,000	2,717,450
Total Communications		5,882,982
Technology - 0.8%		
Texas Instruments, Inc. ¹	24,200	2,693,944
Energy - 0.7%		
TPG Pace Energy Holdings Corp. [*]	170,500	2,284,700
Total Common Stocks (Cost \$56,066,428)		55,380,247
CONVERTIBLE PREFERRED STOCKS[†]- 11.2%		
Industrial - 3.6%		
Belden, Inc.		
6.75% due 07/15/19 ¹	65,496	5,762,338
Stanley Black & Decker, Inc.		
5.38% due 05/15/20 ¹	49,268	5,493,382
Fortive Corp.		
5.00% due 07/01/21 ^{*,1}	1,034	1,090,870
Total Industrial		12,346,590

Edgar Filing: ADVENT CLAYMORE CONVERTIBLE SECURITIES & INCOME FUND - Form N-Q

Consumer, Non-cyclical - 2.7%		
Becton Dickinson and Co.		
6.13% due 05/01/20 ¹	105,996	6,727,566
Bunge Ltd.		
4.88% ^{1,7}	24,310	2,646,528
Total Consumer, Non-cyclical		
Utilities - 1.9%		
South Jersey Industries, Inc.		
7.25% due 04/15/21 ¹	42,102	2,329,714
NextEra Energy, Inc.		
6.12% due 09/01/19	40,349	2,309,980
Sempra Energy		
6.75% due 07/15/21 ¹	19,265	1,962,622
Total Utilities		

	Shares	Value
CONVERTIBLE PREFERRED STOCKS [†] - 11.2% (continued)		
Financial - 1.6%		
Crown Castle International Corp.		
6.88% due 08/01/20 ¹	3,183	\$3,396,325
QTS Realty Trust, Inc.		
6.50% ^{*,1,7}	10,791	1,144,817
Assurant, Inc.		
6.50% due 03/15/21 ¹	7,544	882,648
Total Financial		
Energy - 1.4%		
Hess Corp.		
8.00% due 02/01/19 ¹	48,055	3,512,700
Nabors Industries Ltd.		
6.00% due 05/01/2021 ¹	34,215	1,484,326
Total Energy		
Total Convertible Preferred Stocks		
(Cost \$37,307,444)		
38,743,816		
MONEY MARKET FUND [†] - 4.4%		
Morgan Stanley Institutional Liquidity Government Portfolio - Institutional Class 1.81% ^{1,2}		
15,297,477	15,297,477	15,297,477
Total Money Market Fund		
(Cost \$15,297,477)		
15,297,477		

	Face Amount	Value
CONVERTIBLE BONDS ^{††} 69.0%		
Technology - 17.1%		
Microchip Technology, Inc.		
1.63% due 02/15/27 ¹	\$5,058,000	6,045,883
Micron Technology, Inc.		
3.00% due 11/15/43 ¹	2,522,000	4,559,579
Advanced Micro Devices, Inc.		
2.13% due 09/01/26 ¹	1,550,000	3,698,139
Intel Corp.		
3.25% due 08/01/39 ¹	1,553,000	3,603,280
ServiceNow, Inc.		

Edgar Filing: ADVENT CLAYMORE CONVERTIBLE SECURITIES & INCOME FUND - Form N-Q

due 06/01/22 ^{1,3}	2,042,000	2,815,857
Evolent Health, Inc.		
2.00% due 12/01/21	2,000,000	2,226,472
Teradyne, Inc.		
1.25% due 12/15/23 ¹	1,521,000	2,215,475
NXP Semiconductors N.V.		
1.00% due 12/01/19 ¹	1,911,000	2,120,029
Lumentum Holdings, Inc.		
0.25% due 03/15/24 ¹	1,868,000	2,098,898
Nutanix, Inc.		
due 01/15/23 ^{1,3,4}	1,636,000	1,956,381
Cypress Semiconductor Corp.		
4.50% due 01/15/22 ¹	1,335,000	1,932,493
Integrated Device Technology, Inc.		
0.88% due 11/15/22 ¹	1,600,000	1,910,190
Akamai Technologies, Inc.		
0.13% due 05/01/25 ^{1,4}	1,629,000	1,639,890
Allscripts Healthcare Solutions, Inc.		
1.25% due 07/01/20 ¹	1,550,000	1,593,005
Nuance Communications, Inc.		
1.25% due 04/01/25 ¹	1,649,000	1,581,025
Citrix Systems, Inc.		
0.50% due 04/15/19 ¹	984,000	1,499,163

Advent Claymore Convertible Securities & Income Fund
SCHEDULE OF INVESTMENTS (Unaudited)

July 31, 2018

	Face Amount	Value
CONVERTIBLE BONDS ^{†‡} 69.0% (continued)		
Technology - 17.1% (continued)		
ON Semiconductor Corp.		
1.63% due 10/15/23 ¹	\$1,193,000	\$1,498,736
Apptio, Inc.		
0.88% due 04/01/23 ⁴	1,354,000	1,445,942
Rambus, Inc.		
1.38% due 02/01/23 ⁴	1,496,000	1,399,450
Verint Systems, Inc.		
1.50% due 06/01/21 ¹	1,350,000	1,339,504
CSG Systems International, Inc.		
4.25% due 03/15/36 ¹	1,201,000	1,274,405
Envestnet, Inc.		
1.75% due 06/01/23 ^{1,4}	1,090,000	1,170,640
Workday, Inc.		
0.25% due 10/01/22 ^{1,4}	1,079,000	1,140,639
Western Digital Corp.		
1.50% due 02/01/24 ^{1,4}	1,132,000	1,110,670
Synaptics, Inc.		
0.50% due 06/15/22 ¹	1,120,000	1,110,643
MongoDB, Inc.		
0.75% due 06/15/24 ^{1,4}	940,000	963,051
New Relic, Inc.		
0.50% due 05/01/23 ^{1,4}	855,000	929,432
Five9, Inc.		
0.13% due 05/01/23 ^{1,4}	908,000	904,519
Guidewire Software, Inc.		
1.25% due 03/15/25 ¹	891,000	889,953
HubSpot, Inc.		
0.25% due 06/01/22	470,000	663,222
Red Hat, Inc.		
0.25% due 10/01/19 ¹	343,000	659,746
Inphi Corp.		
1.13% due 12/01/20 ¹	506,000	533,441
Everbridge, Inc.		