ADVENT CLAYMORE CONVERTIBLE SECURITIES & INCOME FUND
Form N-Q
September 25, 2009

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)

1065 Avenue of the Americas, 31st Floor, New York, NY 10018
(Address of principal executive offices) (Zip code)

Robert White, Treasurer

Advent Claymore Convertible Securities and Income Fund

1065 Avenue of the Americas, 31st Floor

New York, NY 10018
(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: July 31, 2009

Form N-Q is to be used by management investment companies, other than small business investment companies registered on Form N-5 (ss.ss. 239.24 and 274.5 of this chapter), to file reports with the Commission, not later than 60 days after the close of the first and third fiscal quarters, pursuant to rule 30b1-5 under the Investment Company Act of 1940 (17 CFR 270.30b1-5). The Commission may use the information provided on Form N-Q in its regulatory, disclosure review, inspection, and policymaking roles.

A registrant is required to disclose the information specified by Form N-Q, and the Commission will make this information public. A registrant is not required to respond to the collection of information contained in Form N-Q unless the Form displays a currently valid Office of Management and Budget ("OMB") control number. Please direct comments concerning the accuracy of the information collection burden estimate and any suggestions for reducing the burden to the Secretary, Securities and Exchange Commission, 450 Fifth Street, NW, Washington, DC 20549-0609. The OMB has reviewed this collection of information under the clearance requirements of 44 U.S.C. ss. 3507.

ITEM 1. SCHEDULE OF INVESTMENTS.
Attached hereto.

ADVENT CLAYMORE CONVERTIBLE SECURITIES AND INCOME FUND
PORTFOLIO OF INVESTMENTS
JULY 31, 2009 (UNAUDITED)

NUMBER OF SHARES	
	LONG-TERM INVESTMENTS -- 147.1%
	CONVERTIBLE PREFERRED STOCKS -- 41.2%
	AGRICULTURE -- 2.8%
109,100	Archer-Daniels-Midland Co., 6.25%, 2011
8,560	Bunge Ltd., 5.125%, 2010 (Bermuda)
	BANKS -- 6.2%
72,850	Fifth Third Bancorp, Ser. G, 8.50%, 2049
72,176	Keycorp, Ser. A, 7.75%, 2049
6,000	Webster Financial Corp., Ser. A, 8.50%, 2049
4,842	Wells Fargo & Co., Ser. L, 7.50%, 2049
	CHEMICALS -- 1.0%
110,100	Celanese Corp., 4.25%, 2049
	DIVERSIFIED FINANCIAL SERVICES -- 0.9%
6,200	SLM Corp., Ser. C, 7.25%, 2010
	ELECTRIC -- 4.5%
176,504	FPL Group, Inc., 8.375%, 2012
123,400	Great Plains Energy, Inc., 12.00%, 2012
	HEALTHCARE SERVICES -- 0.8%
4,500	HealthSouth Corp., Ser. A, 6.50%, 2049
	INSURANCE -- 3.3%
70,000	Reinsurance Group of America, Equity Security Unit, 5.75%, 2051
344,375	XL Capital Ltd., 10.75%, 2011 (Cayman Islands)
	LEISURE -- 0.5%
16,653	Callaway Golf Co., Ser. B, 7.50%, 2012 (a)

	MINING -- 5.2%
1,500	Freeport-McMoRan Copper & Gold, Inc., Ser. B, 5.50%, 2049
70,000	Freeport-McMoRan Copper & Gold, Inc., 6.75%, 2010
250,000	Vale Capital Ltd., Ser. RIO, 5.50%, 2010 (Brazil)
	OIL & GAS -- 1.7%
48,700	Whiting Petroleum Corp., 6.25%, 2049
	PHARMACEUTICALS -- 5.3%
10,560	Mylan, Inc., 6.50%, 2010
42,100	Schering-Plough Corp., 6.00%, 2010
	PIPELINES -- 1.6%
6,600	El Paso Corp., 4.99%, 2049
	REAL ESTATE INVESTMENT TRUSTS -- 1.5%
106,000	Simon Property Group, Inc., Ser. I, 6.00%, 2049
	SAVINGS & LOANS -- 2.0%
192,788	New York Community Capital Trust V, 6.00%, 2051
	TELECOMMUNICATIONS -- 2.7%
128,095	Crown Castle International Corp., 6.25%, 2012
4,143	Lucent Technologies Capital Trust I, 7.75%, 2017
	TRANSPORTATION -- 1.2%
54,800	Bristow Group, Inc., 5.50%, 2009
2,550	Kansas City Southern, 5.125%, 2049
	TOTAL CONVERTIBLE PREFERRED STOCKS - 41.2% (Cost $142,049,277)

PRINCIPAL AMOUNT	
	CONVERTIBLE BONDS -- 90.4%
	AEROSPACE & DEFENSE -- 1.5%
$ 5,275,000	Alliant Techsystems, Inc., BB-, 2.75%, 9/15/11
	AGRICULTURE -- 0.7%
2,500,000	Archer-Daniels-Midland Co., A, 0.875%, 2/15/14

	AIRLINES -- 0.5%
2,000,000	Continental Airlines, Inc., B-, 5.00%, 6/15/23
	AUTO PARTS & EQUIPMENT -- 0.7%
2,100,000	BorgWarner, Inc., BBB, 3.50%, 4/15/12
	BANKS -- 0.7%
2,500,000	SVB Financial Group, NR, 3.875%, 4/15/11 (a)
	BEVERAGES -- 0.4%
1,400,000	Molson Coors Brewing Co., BBB-, 2.50%, 7/30/13
	BIOTECHNOLOGY -- 9.6%
8,500,000	Amgen, Inc., A+, 0.125%, 2/01/11
4,000,000	Amgen, Inc., A+, 0.375%, 2/01/13
1,000,000	Amylin Pharmaceuticals, Inc., NR, 3.00%, 6/15/14
5,000,000	Gilead Sciences, Inc., NR, 0.50%, 5/01/11
6,000,000	Life Technologies Corp., BB+, 3.25%, 6/15/25
3,500,000	Millipore Corp., BB-, 3.75%, 6/01/26
930,000	OSI Pharmaceuticals, Inc., NR, 3.00%, 1/15/38
2,700,000	United Therapeutics Corp., NR, 0.50%, 10/15/11
	COAL -- 1.0%
4,500,000	Massey Energy Co., BB-, 3.25%, 8/01/15
	COMMERCIAL SERVICES -- 0.3%
1,050,000	Quanta Services, Inc., NR, 3.75%, 4/30/26
	COMPUTERS -- 4.4%
4,150,000	DST Systems, Inc., NR, 4.125%, 8/15/23 (b)
5,000,000	EMC Corp., A-, 1.75%, 12/01/11
2,000,000	EMC Corp., A-, 1.75%, 12/01/13
3,750,000	Maxtor Corp., B, 2.375%, 8/15/12
	DISTRIBUTION/WHOLESALE -- 0.6%
2,250,000	WESCO International, Inc., B, 1.75%, 11/15/26
	DIVERSIFIED FINANCIAL SERVICES -- 2.8%
5,000,000	Affiliated Managers Group, Inc., BBB-, 3.95%, 8/15/38 (a)
3,800,000	AmeriCredit Corp., B-, 0.75%, 9/15/11
2,681,000	Nasdaq OMX Group, Inc., BB+, 2.50%, 8/15/13
	ELECTRICAL COMPONENTS & EQUIPMENT -- 1.4%
1,250,000	SunPower Corp., Ser. SPWR, NR, 1.25%, 2/15/27
4,250,000	Suntech Power Holdings Co. Ltd., NR, 0.25%, 2/15/12 (Cayman Islands)

	ENERGY - ALTERNATE SOURCES -- 1.1%
3,500,000	Covanta Holding Corp., B, 3.25%, 6/01/14 (a)
	ENTERTAINMENT -- 3.2%
9,386,000	International Game Technology, BBB, 3.25%, 5/01/14 (a)
	HEALTHCARE PRODUCTS -- 8.5%
3,300,000	Beckman Coulter, Inc., BBB, 2.50%, 12/15/36 (c)
10,569,000	Hologic, Inc., BB-, 2.00%, 12/15/37 (b)
2,500,000	Integra LifeSciences Holdings Corp., NR, 2.75%, 6/01/10 (a)
15,600,000	Medtronic, Inc., AA-, 1.625%, 4/15/13
1,250,000	NuVasive, Inc., NR, 2.25%, 3/15/13 (a)
	HEALTHCARE SERVICES -- 2.7%
3,000,000	LifePoint Hospitals, Inc., B, 3.25%, 8/15/25
8,265,000	LifePoint Hospitals, Inc., B, 3.50%, 5/15/14
	INSURANCE -- 2.1%
6,760,000	Old Republic International Corp., BBB+, 8.00%, 5/15/12
	INTERNET -- 1.1%
3,800,000	Symantec Corp., NR, 1.00%, 6/15/13
	IRON/STEEL -- 4.2%
3,600,000	ArcelorMittal, BBB, 5.00%, 5/15/14 (Luxembourg)
2,333,000	Steel Dynamics, Inc., BB+, 5.125%, 6/15/14
4,950,000	United States Steel Corp., BB, 4.00%, 5/15/14
	LEISURE -- 2.5%
9,000,000	Carnival Corp., BBB+, 2.00%, 4/15/21 (Panama)
	MEDIA -- 0.4%
1,250,000	UnitedGlobalCom, Inc., B-, 1.75%, 4/15/24
	MINING -- 1.0%
3,250,000	Newmont Mining Corp., BBB+, 1.625%, 7/15/17
	MISCELLANEOUS MANUFACTURING -- 2.2%
4,250,000	Danaher Corp., A+, 0.00%, 1/22/21 (d)
2,700,000	Textron, Inc., Ser. TXT, BBB-, 4.50%, 5/01/13
1,000,000	Trinity Industries, Inc., BB-, 3.875%, 6/01/36

	OIL & GAS -- 4.9%
1,000,000	Chesapeake Energy Corp., BB, 2.75%, 11/15/35
5,000,000	Petroplus Finance Ltd., Ser. PPHN, BB-, 3.375%, 3/26/13 (Switzerland)
3,500,000	SOCO Finance Jersey Ltd., Ser. SIA, NR, 4.50%, 5/16/13 (United Kingdom)
5,400,000	Transocean, Inc., Ser. B, BBB+, 1.50%, 12/15/37 (Cayman Islands)
4,049,000	Transocean, Inc., Ser. C, BBB+, 1.50%, 12/15/37 (Cayman Islands)
	OIL & GAS SERVICES -- 0.6%
2,500,000	SESI LLC, BB+, 1.50%, 12/15/26 (b)
	PHARMACEUTICALS -- 10.7%
2,500,000	Allergan, Inc., NR, 1.50%, 4/01/26
6,757,000	King Pharmaceuticals, Inc., BB, 1.25%, 4/01/26
4,000,000	Medicis Pharmaceutical Corp., NR, 2.50%, 6/04/32
3,000,000	Omnicare, Inc., Ser. OCR, B+, 3.25%, 12/15/35
7,400,000	Shire PLC, Ser. REGs, NR, 2.75%, 5/09/14 (Channel Islands)
15,150,000	Teva Pharmaceutical Finance LLC, Ser. C, BBB+, 0.25%, 2/01/26 (Israel) (e)
	REAL ESTATE INVESTMENT TRUSTS -- 8.1%
3,000,000	Boston Properties LP, A-, 2.875%, 2/15/37
2,170,000	Boston Properties LP, A-, 3.625%, 2/15/14 (a)
4,200,000	BRE Properties, Inc., BBB, 4.125%, 8/15/26
5,100,000	Digital Realty Trust LP, NR, 5.50%, 4/15/29 (a)
2,700,000	Home Properties, Inc., NR, 4.125%, 11/01/26 (a)
7,005,000	Host Hotels & Resorts LP, BB+, 2.625%, 4/15/27 (a)
4,465,000	Macerich Co., NR, 3.25%, 3/15/12 (a)
3,000,000	UDR, Inc., BBB, 4.00%, 12/15/35
	SEMICONDUCTORS -- 5.2%
10,000,000	Intel Corp., A-, 2.95%, 12/15/35
7,840,000	Linear Technology Corp., Ser. A, NR, 3.00%, 5/01/27
2,000,000	Skyworks Solutions, Inc., NR, 1.25%, 3/01/10
	TELECOMMUNICATIONS -- 7.3%
5,330,000	Alcatel-Lucent USA, Inc., Ser. A, B+, 2.875%, 6/15/23
5,850,000	Ciena Corp., B+, 0.25%, 5/01/13
8,600,000	NII Holdings, Inc., NR, 3.125%, 6/15/12
6,000,000	Qwest Communications International, Inc., B+, 3.50%, 11/15/25
4,500,000	Virgin Media, Inc., B-, 6.50%, 11/15/16 (a)
	TOTAL CONVERTIBLE BONDS - 90.4%
	(Cost $295,043,857)

	CORPORATE BONDS -- 15.5%
	HEALTHCARE PRODUCTS -- 1.2%
4,100,000	Hanger Orthopedic Group, Inc., B-, 10.25%, 6/01/14
	HEALTHCARE SERVICES -- 2.7%
4,000,000	Apria Healthcare Group, Inc., BB+, 11.25%, 11/01/14 (a)
3,000,000	HCA, Inc., BB-, 9.25%, 11/15/16
2,500,000	HCA, Inc., BB-, 8.50%, 4/15/19 (a)
	HOLDING COMPANIES - DIVERSIFIED -- 1.8%
6,800,000	Leucadia National Corp., BB+, 8.125%, 9/15/15
	HOUSEWARES -- 1.0%
3,094,000	Newell Rubbermaid, Inc., BBB-, 10.60%, 4/15/19
	INSURANCE -- 1.7%
5,500,000	MetLife, Inc., BBB, 10.75%, 8/01/39
	MEDIA -- 1.6%
3,000,000	Rainbow National Services LLC, BB, 8.75%, 9/01/12 (a)
2,500,000	Univision Communication, Inc., B-, 12.00%, 7/01/14 (a)
	MISCELLANEOUS MANUFACTURING-- 0.4%
1,300,000	Ingersoll-Rand Global Holding Co. Ltd., BBB+, 9.50%, 4/15/14 (Bermuda)
	OFFICE/BUSINESS EQUIPMENT -- 0.8%
3,500,000	Xerox Capital Trust I, BB+, 8.00%, 2/01/27
	PHARMACEUTICALS -- 1.4%
4,760,000	Axcan Intermediate Holdings, Inc., B, 12.75%, 3/01/16
	TELECOMMUNICATIONS -- 2.9%
5,150,000	CC Holdings GS V LLC, BB, 7.75%, 5/01/17 (a)
3,173,000	Centennial Cellular Co., B, 10.125%, 6/15/13
1,677,000	Intelsat Jackson Holdings Ltd., CCC+, 11.25%, 6/15/16 (Bermuda)
	TOTAL CORPORATE BONDS - 15.5% (Cost $53,303,503)
	TOTAL LONG-TERM INVESTMENTS - 147.1% (Cost $490,396,637)

NUMBER OF SHARES	
	MONEY MARKET FUNDS - 20.3%

21,416,481	Dreyfus Treasury & Agency Cash Management - Investor Shares
51,757,524	Goldman Sachs Financial Prime Obligations
	TOTAL SHORT-TERM INVESTMENTS (Cost $73,174,005)
	TOTAL INVESTMENTS -- 167.4% (Cost $563,570,642)
	Total Value of Options Written (Premiums received $8,722) - (0.0%)
	Other assets in excess of liabilities -- 5.4%
	Preferred Stock, at redemption value -- (-72.8% of Net Assets Applicable to Common Shareholders or -43.5% of Total Investments)
	NET ASSETS APPLICABLE TO COMMON SHAREHOLDERS -- 100.0%

CONTRACTS (100 SHARES per contract)	OPTIONS WRITTEN (F)	EXPIRATION DATE	EXERCISE PRICE
	CALL OPTIONS WRITTEN		
75	Beckman Coulter, Inc.	August 2009	$ 60.00
	(Premiums received $8,722)		

LLC - Limited Liability Corp.
LP - Limited Partnership
PLC - Public Limited Company

(a) Securities are exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration, normally to qualified institutional buyers. At July 31, 2009, these securities amounted to 19.3% of net assets.

(b) Security is a "step down" bond where the coupon decreases or steps down at a predetermined date.

(c) All or a portion of this security position represents cover (directly or through conversion rights) for outstanding options written.

(d) Zero-coupon bond.

(e) All or a portion of these securities have been physically segregated in connection with swap agreements.

(f) Non-income producing security.

Ratings shown are per Standard & Poor's. Securities classified as NR are not rated by Standard & Poor's.

All percentages shown in the Portfolio of Investments are based on Net Assets Applicable to Common Shareholders unless otherwise noted.

See previously submitted notes to financial statements for the period ended

April 30, 2009.

COUNTRY BREAKDOWN AS % OF TOTAL INVESTMENTS*	
United States	85.6%
Cayman Islands	3.5%
Israel	3.0%
Brazil	1.7%
Panama	1.5%
Bermuda	1.5%
Channel Islands	1.1%
Luxembourg	0.8%
Switzerland	0.7%
United Kingdom	0.6%

* Subject to change daily.

SWAP AGREEMENTS

COUNTERPARTY	REFERENCE ENTITY	BUY/SELL PROTECTION	TERMINATION DATE	IMPLIED CREDIT SPREAD AT JULY 31, 2009 (1)	NOTION AMOU (00
CREDIT DEFAULT SWAP AGREEMENTS:					
Citigroup Global Markets	Home Depot, Inc.	Buy	6/20/2014	58.00	$ 2,0
JPMorgan Chase & Co.	LVMH Moet Hennessy Louis Vuitton	Buy	3/20/2014	60.47	$ 3,0

For each credit default swap noted, the Fund pays a fixed rate.
The market value of the swaps outstanding reflects the current payable for the underlying asset.

(1) Implied credit spreads, represented in absolute terms, utilized in determining the market value of credit default swap agreements on corporate issues or sovereign issues of an emerging country as of period end serve as an indicator of the current status of the payment/performance risk and represent the likelihood or risk of default for the credit derivative. The implied credit spread of a particular referenced entity reflects the cost of buying/selling protection and may include upfront payments required to be made to enter into the agreement. Wider credit spreads represent a deterioration of the referenced entity's credit soundness and a greater likelihood or risk of default or other credit event occuring as defined under the terms of the agreement. A credit spread identified as "Defaulted" indicates a credit event has occurred for the referenced entity or obligation.

In September, 2006, the Financial Accounting Standards Board ("FASB") issued

Statement of Financial Accounting Standards No. 157, "Fair Valuation Measurements" ("FAS 157"). The Fund adopted FAS 157 effective on November 1, 2008. This standard clarifies the definition of fair value for financial reporting, establishes a framework for measuring fair value and requires additional disclosures about the use of fair value measurements. FAS 157 establishes three different categories for valuations. Level 1 valuations are those based upon quoted prices in active markets. Level 2 valuations are those based upon quoted prices in inactive markets or based upon significant observable inputs (e.g. yield curves; benchmark interest rates; indices). Level 3 valuations are those based upon unobservable inputs (e.g. discounted cash flow analysis; non-market based methods used to determine fair valuation). In April 2009, the FASB issued FSP FAS 157-4, "Determining Fair Value When Volume and Level of Activity for the Asset or Liability Have Significantly Decreased and Identifying Transactions That Are Not Orderly" (FSP 157-4). FSP 157-4 provides guidance on how to determine the fair value of assets and liabilities when the volume and level of activity for the asset/liability has significantly decreased. The Fund adopted FAS 157-4 effective on July 31, 2009. The following table represents the Fund's investments carried on the Statement of Assets and Liabilities by caption and by level within the fair value hierarchy as of July 31, 2009.

	Level 1	Level 2	Level 3
Description			
Valuations ($000s)			
Assets:			
Convertible Preferred Stocks:			
Agriculture	$ 9,868	$ -	$
Banks	22,404	-	
Chemicals	3,633	-	
Diversified Financial Services	3,131	-	
Electric	16,322	-	
Healthcare Services	2,938	-	
Insurance	11,944	-	
Leisure	1,840	-	
Mining	18,749	-	
Oil & Gas	5,955	-	
Pharmaceuticals	19,134	-	
Pipelines	5,793	-	
Real Estate Investment Trusts	5,173	-	
Savings & Loans	7,133	-	
Telecommunications	9,603	-	
Transportation	4,420	-	
Convertible Bonds:			
Aerospace/Defense	-	5,427	
Agriculture	-	2,481	
Airlines	-	1,925	
Auto Parts & Equipment	-	2,675	
Banks	-	2,444	
Beverages	-	1,547	
Biotechnology	-	34,578	
Coal	-	3,420	
Commercial Services	-	1,227	
Computers	-	15,816	
Distribution/Wholesale	-	2,199	
Diversified Financial Services	-	9,998	
Electrical Components & Equipment	-	5,220	
Energy-Alternate Sources	-	3,876	
Entertainment	-	11,615	

Healthcare Products	-	30,590	
Healthcare Services	-	9,642	
Insurance	-	7,411	
Internet	-	3,838	
Iron/Steel	-	14,996	
Leisure	-	8,944	
Media	-	1,619	
Mining	-	3,587	
Miscellaneous Manufacturing	-	7,836	
Oil & Gas	-	17,669	
Oil & Gas Services	-	2,081	
Pharmaceuticals	-	38,477	
Real Estate Investment Trusts	-	29,198	
Semiconductors	-	18,535	
Telecommunications	-	26,372	
Corporate Bonds:			
Healthcare Products	-	4,285	
Healthcare Services	-	9,800	
Holding Companies - Diversified	-	6,579	
Housewares	-	3,658	
Insurance	-	5,898	
Media	-	5,720	
Miscellaneous Manufacturing	-	1,510	
Office/Business Equipment	-	2,943	
Pharmaceuticals	-	5,010	
Telecommunications	-	10,333	
Money Market Fund	73,174	-	
Total	$ 221,214	$ 380,979	$
Liabilities:			
Derivatives	$ 26	$ 223	$
Total	$ 26	$ 223	$

ITEM 2. CONTROLS AND PROCEDURES.

(a) The registrant's principal executive officer and principal financial officer have evaluated the registrant's disclosure controls and procedures within 90 days of this filing and have concluded based on such evaluation, that the registrant's disclosure controls and procedures were effective, as of that date, in ensuring that information required to be disclosed by the registrant in this Form N-Q was recorded, processed, summarized and reported within the time periods specified in the Securities and Exchange Commission's rules and forms.

(b) The registrant's principal executive officer and principal financial officer are aware of no changes in the registrant's internal controls over financial reporting (as defined in Rule 30a-3(d) under the Investment Company Act) that occurred during the registrant's last fiscal quarter that has materially affected or is reasonably likely to materially affect the registrant's internal control over financial reporting.

ITEM 3. EXHIBITS.

A separate certification for each principal executive officer and principal financial officer of the registrant as required by Rule 30a-2(a) under the Investment Company Act (17 CFR 270.30a-2(a)), exactly as set forth below: Attached hereto.

SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

Advent Claymore Convertible Securities and Income Fund

By: /s/ Tracy V. Maitland

Tracy V. Maitland
President and Chief Executive Officer

Date: September 25, 2009

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated.

By: /s/Tracy V. Maitland

Tracy V. Maitland
President and Chief Executive Officer

Date: September 25, 2009

By: /s/Robert White

Robert White
Treasurer and Chief Financial Officer

Date: September 25, 2009