

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 801-000000
008 D010001 NEW YORK
008 D020001 NY
008 D030001 10020
010 A000001 GUGGENHEIM FUNDS INVESTMENT ADVISOR, 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-B

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.

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

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

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

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
 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
 028 F040000 0
 028 G010000 0
 028 G020000 0
 028 G030000 0
 028 G040000 0
 028 H000000 0
 030 A000000 0
 030 B000000 0.00
 030 C000000 0.00

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

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

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

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
 062 M000000 0.0
 062 N000000 0.0
 062 O000000 0.0
 062 P000000 113.7
 062 Q000000 0.0
 062 R000000 46.1
 063 A000000 0
 063 B000000 8.5
 064 A000000 N
 064 B000000 N
 066 A000000 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
 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

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

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

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

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

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

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	