

ADVENT CLAYMORE CONVERTIBLE SECURITIES & INCOME FUND

Form NSAR-B

December 30, 2008

PAGE 1
000 B000000 10/31/2008
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 THE BANK OF NEW YORK
012 B000001 84-0000000
012 C010001 NEW YORK
PAGE 2
012 C020001 NY
012 C030001 10286
013 A000001 PRICEWATERHOUSECOOPERS LLP
013 B010001 NEW YORK
013 B020001 NY
013 B030001 10036

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

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
020 A000001 GOLDMAN SACHS & CO.
PAGE 3
020 B000001 13-5108880
020 C000001 62
020 A000002 CITIGROUP GLOBAL MARKETS HOLDINGS, INC.
020 B000002 11-2418067
020 C000002 44
020 A000003 LAFAYETTE SQUARE PARTNERS INC.
020 B000003 52-1568449
020 C000003 43
020 A000004 MERRILL LYNCH & CO., INC.
020 B000004 13-2740599
020 C000004 35
020 A000005 OSCAR GRUSS & SON
020 B000005 13-2913779
020 C000005 24
020 A000006 LAZARD FRERES & CO., LLC
020 B000006 13-5545100

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

020 C000006 23
 020 A000007 CREDIT SUISSE FIRST BOSTON, INC.
 020 B000007 13-2853402
 020 C000007 21
 020 A000008 LEHMAN BROTHERS HOLDINGS, INC..
 020 B000008 13-3216325
 020 C000008 19
 020 A000009 CIBC WORLD MARKETS CORP.
 020 B000009 13-2798343
 020 C000009 18
 020 A000010 DEUTSCHE BANK SECURITIES, INC.
 020 B000010 13-2730828
 020 C000010 17
 021 000000 351
 022 A000001 BANK OF NEW YORK
 022 B000001 13-2614959
 022 C000001 266549
 022 D000001 255726
 022 A000002 GOLDMAN SACHS & CO.
 022 B000002 13-5108880
 022 C000002 276214
 022 D000002 235916
 022 A000003 BANK OF AMERICA CORP.
 022 B000003 56-0906609
 022 C000003 72039
 022 D000003 57219
 022 A000004 J.P. MORGAN CHASE & CO.
 022 B000004 13-2624428
 022 C000004 30109
 022 D000004 98779
 022 A000005 MERRILL LYNCH & CO., INC.
 022 B000005 13-2740599
 022 C000005 79791
 022 D000005 39860
 022 A000006 CITIGROUP GLOBAL MARKETS HOLDINGS, INC.
 PAGE 4
 022 B000006 11-2418067
 022 C000006 59965
 022 D000006 55622
 022 A000007 DEUTSCHE BANK SECURITIES, INC.
 022 B000007 13-2730828
 022 C000007 50845
 022 D000007 63462
 022 A000008 JEFFERIES & COMPANY, INC.
 022 B000008 95-2622900
 022 C000008 27999
 022 D000008 61088
 022 A000009 CREDIT SUISSE FIRST BOSTON, INC.
 022 B000009 13-2853402
 022 C000009 42135
 022 D000009 39334
 022 A000010 WACHOVIA CORP.
 022 B000010 59-0898180
 022 C000010 31790
 022 D000010 41820
 023 C000000 1055298
 023 D000000 1101722
 024 000000 Y
 025 A000001 AMG CAPITAL TRUST II
 025 B000001 N/A
 025 C000001 E
 025 D000001 915

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

025 A000002 ASPEN INSURANCE HOLDINGS LTD
025 B000002 N/A
025 C000002 E
025 D000002 2748
025 A000003 AXCAN INTERMEDIATE HOLDINGS INC
025 B000003 74-3249870
025 C000003 D
025 D000003 3927
025 A000004 BANK OF AMERICA CORP
025 B000004 56-0906609
025 C000004 E
025 D000004 8750
025 A000005 BES FINANCE LTD
025 B000005 N/A
025 C000005 D
025 D000005 8078
025 A000006 BOSTON PRIVATE FINANCIAL HOLDINGS INC
025 B000006 04-2976299
025 C000006 D
025 D000006 2534
025 A000007 CITIGROUP INC
025 B000007 52-1568099
025 C000007 E
025 D000007 4026
025 A000008 CREDIT SUISSE/NEW YORK NY (CSFB)

PAGE 5

025 B000008 05-0546650
025 C000008 E
025 D000008 4354
025 A000009 GMAC LLC
025 B000009 38-0572512
025 C000009 D
025 D000009 920
025 A000010 JPMORGAN CHASE & CO
025 B000010 13-2624428
025 C000010 D
025 D000010 4063
025 A000011 KEYCORP
025 B000011 34-6542451
025 C000011 E
025 D000011 7887
025 A000012 LEGG MASON INC
025 B000012 52-1200960
025 C000012 E
025 D000012 1765
025 A000013 MERRILL LYNCH & CO INC
025 B000013 13-2740599
025 C000013 E
025 D000013 3201
025 A000014 MERRILL LYNCH & CO INC
025 B000014 13-2740599
025 C000014 D
025 D000014 6414
025 A000015 METLIFE INC
025 B000015 13-4075851
025 C000015 E
025 D000015 5557
025 A000016 NASDAQ OMX GROUP/THE
025 B000016 52-1165937
025 C000016 D
025 D000016 5250
025 A000017 NATIONAL CITY CORP

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

025 B000017 34-1111088
 025 C000017 D
 025 D000017 3355
 025 A000018 PETROPLUS FINANCE LTD
 025 B000018 N/A
 025 C000018 D
 025 D000018 3472
 025 A000019 PRIVATEBANCORP INC
 025 B000019 36-3681151
 025 C000019 D
 025 D000019 6624
 025 A000020 PRUDENTIAL FINANCIAL INC
 025 B000020 22-3703799
 025 C000020 D
 025 D000020 11264
 PAGE 6
 025 A000021 RAINBOW NATIONAL SERVICES LLC
 025 B000021 N/A
 025 C000021 D
 025 D000021 2655
 025 A000022 REINSURANCE GROUP OF AMERICA INC
 025 B000022 43-1627032
 025 C000022 E
 025 D000022 3095
 025 A000023 SLM CORP
 025 B000023 52-2013874
 025 C000023 E
 025 D000023 10964
 025 A000024 US BANCORP
 025 B000024 41-0255900
 025 C000024 D
 025 D000024 7040
 025 A000025 VALE CAPITAL LTD.
 025 B000025 N/A
 025 C000025 E
 025 D000025 8475
 025 A000026 WACHOVIA CORP.
 025 B000026 56-0898180
 025 C000026 E
 025 D000026 4655
 025 A000027 DELETE
 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

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

028 B020000 0
 028 B030000 0
 028 B040000 0
 028 C010000 0
 028 C020000 0

PAGE 7

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

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

PAGE 8

048 E010000 0

048 E020000 0.000

048 F010000 0

048 F020000 0.000

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

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
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
	PAGE	9
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

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

066 A000000 Y
 066 B000000 N
 066 C000000 N
 066 D000000 N
 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 N
 070 C010000 Y
 070 C020000 N
 070 D010000 Y
 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
 PAGE 10
 070 N010000 Y
 070 N020000 Y
 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 687543
 071 B000000 750380
 071 C000000 786700
 071 D000000 87
 072 A000000 12
 072 B000000 22045
 072 C000000 23186
 072 D000000 0
 072 E000000 627
 072 F000000 4445
 072 G000000 149
 072 H000000 0
 072 I000000 1747
 072 J000000 104

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

072 K000000	0
072 L000000	145
072 M000000	140
072 N000000	22
072 O000000	111
072 P000000	0
072 Q000000	165
072 R000000	124
072 S000000	43
072 T000000	0
072 U000000	0
072 V000000	0
072 W000000	873
072 X000000	8068
072 Y000000	1373
072 Z000000	39163
072AA000000	0
072BB000000	90750
072CC010000	0
072CC020000	254292
072DD010000	48149
072DD020000	0
072EE000000	3000
073 A010000	2.0500
073 A020000	0.0000
073 B000000	0.1300
073 C000000	0.0100
PAGE 11	
074 A000000	5513
074 B000000	0
074 C000000	14985
074 D000000	320239
074 E000000	154612
074 F000000	0
074 G000000	0
074 H000000	0
074 I000000	67991
074 J000000	26155
074 K000000	0
074 L000000	5806
074 M000000	37
074 N000000	595338
074 O000000	13878
074 P000000	430
074 Q000000	0
074 R010000	0
074 R020000	0
074 R030000	0
074 R040000	10929
074 S000000	275000
074 T000000	295101
074 U010000	23563
074 U020000	0
074 V010000	12.52
074 V020000	0.00
074 W000000	0.0000
074 X000000	27720
074 Y000000	42604
075 A000000	0
075 B000000	823218
076 000000	13.11
077 A000000	Y

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

077 B000000 Y
077 C000000 Y
077 D000000 N
077 E000000 N
077 F000000 N
077 G000000 N
077 H000000 N
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

PAGE 12

077 Q030000 N
078 000000 N
080 A000000 ST. PAUL SURPLUS LINES INSURANCE COMPANY
080 C000000 3000
081 A000000 Y
081 B000000 2
082 A000000 Y
082 B000000 25
083 A000000 N
083 B000000 0
084 A000000 N
084 B000000 0
085 A000000 Y
085 B000000 N
086 A010000 32
086 A020000 395
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 Y
088 B000000 N
088 C000000 N
088 D000000 Y
SIGNATURE ROBERT WHITE
TITLE CFO & TREASURER