

ADVENT CLAYMORE CONVERTIBLE SECURITIES & INCOME FUND
Form N-Q
March 27, 2013

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)

1271 Avenue of the Americas, 45th Floor, New York, NY 10020
(Address of principal executive offices) (Zip code)

Robert White

1271 Avenue of the Americas, 45th Floor

New York, NY 10020
(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: November 1, 2012 - January 31,
2013

Item 1. Schedule of Investments.
Attached hereto.

AVK Advent Claymore Convertible Securities and Income
Fund
Portfolio of Investments
January 31, 2013 (unaudited)

Principal Amount~	Description	Rating*	Coupon	Maturity	Optional Call Provisions**	Value
	Long-Term Investments - 153.4%					
	Convertible Bonds - 93.3%					
	Advertising - 0.8%					
\$3,100,000	Interpublic Group of Cos., Inc.(a)	BB+	4.7500	03/15/2023	03/15/13 @ 100	\$3,278,250
	Aerospace & Defense - 0.7%					
3,000,000	Alliant Techsystems, Inc.(a)	BB-	3.0000	08/15/2024	08/20/14 @ 100	3,202,500
	Auto Manufacturers - 1.3%					
5,983,000	Navistar International Corp.(a)	CCC+	3.0000	10/15/2014	N/A	5,691,329
	Auto Parts & Equipment - 0.9%					
EUR 11,396,000	Faurecia, Series EO (France)	B2	3.2500	01/01/2018	N/A	3,013,067
1,250,000	Meritor, Inc.	B-	4.0000	02/15/2027	02/15/19 @ 100	969,531
						3,982,598
	Biotechnology - 6.8%					
2,500,000	Cubist Pharmaceuticals, Inc.(a)	NR	2.5000	11/01/2017	N/A	4,012,500
4,052,000	Gilead Sciences, Inc., Series C(a)	A-	1.0000	05/01/2014	N/A	7,103,662
11,170,000	Illumina, Inc.(a) (b)	NR	0.2500	03/15/2016	N/A	10,765,088
2,150,000	Medicines Co.(a) (b)	NR	1.3750	06/01/2017	N/A	2,699,594
4,350,000	Vertex Pharmaceuticals, Inc.(a)	NR	3.3500	10/01/2015	10/01/13 @ 101	4,942,687
						29,523,531
	Building Materials - 0.5%					
1,800,000	Asia Cement Corp. (Taiwan)(c)	NR	0.0000	06/07/2016	N/A	1,905,750
	Coal - 5.5%					
6,824,000	Alpha Appalachia Holdings, Inc.(a)	B+	3.2500	08/01/2015	N/A	6,585,160
10,165,000	Alpha Natural Resources, Inc.(a)	B-	2.3750	04/15/2015	N/A	9,555,100
7,923,000	Peabody Energy Corp.(a)	B+	4.7500	12/15/2041	12/20/36 @ 100	7,591,224

23,731,484

	Commercial Services - 0.5%					
1,950,000	Sotheby's(a)	BB	3.125	06/15/2013	N/A	2,166,937
	Computers - 6.8%					
3,100,000	CACI International, Inc.(a)	NR	2.125	05/01/2014	N/A	3,425,500
6,529,000	EMC Corp., Series B(a) (e)	A	1.750	12/01/2013	N/A	10,099,580
7,432,000	NetApp, Inc.(a)	BBB+	1.750	06/01/2013	N/A	8,672,215
5,948,000	SanDisk Corp.(a)	BB	1.500	08/15/2017	N/A	7,438,717
						29,636,012
	Diversified Financial Services - 2.6%					
4,400,000	Hong Kong Exchanges and Clearing Ltd. (Hong Kong)	NR	0.500	10/23/2017	N/A	5,008,300
HKD 22,000,000	Tong Jie Ltd., Series 363 (British Virgin Islands)(c)	NR	0.000	02/18/2018	N/A	2,917,571
3,135,000	Walter Investment Management Corp.(a)	NR	4.500	11/01/2019	N/A	3,475,931
						11,401,802
	Electric - 0.7%					
CNY 15,400,000	China Power International Development Ltd. (Hong Kong)	NR	2.250	05/17/2016	N/A	3,071,927
	Electrical Components & Equipment - 0.6%					
2,667,000	General Cable Corp.	B+	0.875	11/15/2013	N/A	2,672,001
	Electronics - 0.7%					
2,500,000	TPK Holding Co. Ltd., Series REGS (Cayman Islands)(c)	NR	0.000	10/01/2017	N/A	3,016,250
	Gas - 0.7%					
2,750,000	ENN Energy Holdings Ltd. (Cayman Islands)(c)	NR	0.000	02/26/2018	N/A	2,846,236
	Health Care Products - 5.9%					
5,675,000	HeartWare International, Inc.(a)	NR	3.500	12/15/2017	N/A	6,834,828
2,414,000	Hologic, Inc., Series 2010(a) (d) (j)	B+	2.000	12/15/2037	12/15/16 @ 100	2,996,378
5,162,000	Hologic, Inc., Series 2012(a) (d) (k)	B+	2.000	03/01/2042	03/06/18 @ 100	5,581,412
10,160,000	Medtronic, Inc., Series B(a)	A+	1.625	04/15/2013	N/A	10,210,800
						25,623,418
	Health Care Services - 3.0%					
9,260,000	LifePoint Hospitals, Inc.(a)	B	3.500	05/15/2014	N/A	9,890,838
2,609,000	Molina Healthcare, Inc., Series MOH(a)	NR	3.750	10/01/2014	N/A	3,076,989

12,967,827

	Home Builders - 2.3%					
2,500,000	Lennar Corp.(a) (b)	BB-	2.000	12/01/2020 12/01/13 @	3,828,125	
				100		
1,250,000	Ryland Group, Inc.(a)	BB-	1.625	05/15/2018 N/A	1,812,500	
4,050,000	Toll Brothers Finance Corp.(a) (b)	BB+	0.500	09/15/2032 09/15/17 @	4,366,406	
				100		
						10,007,031
	Household Products & Housewares - 1.4%					
5,630,000	Jarden Corp.(a) (b)	B	1.875	09/15/2018 N/A	6,214,112	
	Internet - 5.6%					
9,975,000	priceline.com, Inc.(a) (b) (e)	BBB	1.000	03/15/2018 N/A	11,066,016	
2,883,000	Symantec Corp., Series B(a) (e)	BBB	1.000	06/15/2013 N/A	3,353,289	
11,300,000	WebMD Health Corp.(a)	NR	2.500	01/31/2018 N/A	10,035,813	
						24,455,118
	Investment Companies - 0.6%					
2,400,000	Billion Express Investments Ltd. (British Virgin Islands)	NR	0.750	10/18/2015 N/A	2,549,400	
	Iron & Steel - 0.7%					
3,058,000	United States Steel Corp.(a)	BB	4.000	05/15/2014 N/A	3,226,190	
	Lodging - 2.2%					
8,768,000	MGM Resorts International(a)	B+	4.250	04/15/2015 N/A	9,524,240	
	Mining - 7.2%					
1,000,000	African Minerals Ltd. (Bermuda)	NR	8.500	02/10/2017 02/24/15 @	1,040,500	
				110		
12,800,000	Kinross Gold Corp. (Canada)	BBB-	1.750	03/15/2028 03/20/13 @	12,808,000	
				100		
6,113,000	Newmont Mining Corp., Series B(a)	BBB+	1.625	07/15/2017 N/A	7,492,246	
9,143,000	Royal Gold, Inc.(a)	NR	2.875	06/15/2019 N/A	10,045,871	
						31,386,617
	Oil & Gas - 3.9%					
8,254,000	Chesapeake Energy Corp.(a)	BB-	2.250	12/15/2038 12/15/18 @	7,242,885	
				100		
533,000	Goodrich Petroleum Corp.(e)	CCC	5.000	10/01/2029 10/01/14 @	512,013	
				100		
3,330,000	Premier Oil Finance Jersey Ltd., Series PMO (Jersey)	NR	2.500	07/27/2018 N/A	3,993,786	
5,598,000	Stone Energy Corp.(a) (b)	B-	1.750	03/01/2017 N/A	5,178,150	
						16,926,834
	Oil & Gas Services - 3.7%					

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2,451,000	Helix Energy Solutions Group, Inc.(a)	NR	3.25003/15/2032	03/20/18 @ 100	3,089,792
3,895,000	Hornbeck Offshore Services, Inc.(a) (b)	BB-	1.50009/01/2019	N/A	4,062,972
EUR 6,616,500	Technip SA, Series TEC (France)	BBB+	0.50001/01/2016	N/A	8,649,285
					15,802,049
	Pharmaceuticals - 8.0%				
5,076,000	Auxilium Pharmaceuticals, Inc.	NR	1.50007/15/2018	N/A	5,352,008
4,525,000	Endo Health Solutions, Inc.(a)	NR	1.75004/15/2015	N/A	5,585,547
2,348,000	Isis Pharmaceuticals, Inc.(a) (b)	NR	2.75010/01/2019	N/A	2,739,822
3,750,000	Salix Pharmaceuticals Ltd.(a)	NR	2.75005/15/2015	N/A	4,659,375
4,557,000	Salix Pharmaceuticals Ltd.(a) (b)	NR	1.50003/15/2019	N/A	4,756,369
JPY 103,000,000	Sawai Pharmaceutical Co. Ltd. (Japan)(c)	NR	0.00009/17/2015	N/A	1,288,064
5,325,000	Shire PLC, Series SHP (Jersey)	NR	2.75005/09/2014	N/A	6,161,025
4,065,000	Theravance, Inc.	NR	2.12501/15/2023	N/A	4,227,600
					34,769,810
	Real Estate - 0.6%				
2,435,000	Forest City Enterprises, Inc.(a)	B	4.25008/15/2018	N/A	2,646,541
	Real Estate Investment Trusts - 5.2%				
6,459,000	Annaly Capital Management, Inc.(a)	NR	4.00002/15/2015	N/A	7,762,911
3,847,000	Health Care REIT, Inc.(a)	BBB-	3.00012/01/2029	12/01/14 @ 100	4,767,875
1,300,000	Host Hotels & Resorts, LP(a) (b)	BB+	2.50010/15/2029	10/20/15 @ 100	1,764,750
7,000,000	SL Green Operating Partnership, LP(a) (b)	BB+	3.00010/15/2017	N/A	8,080,625
					22,376,161
	Semiconductors - 6.6%				
7,811,000	Intel Corp.(a)	A-	3.25008/01/2039	N/A	9,407,373
1,250,000	Microchip Technology, Inc.(a)	NR	2.12512/15/2037	N/A	1,626,563
6,053,000	Micron Technology, Inc., Series A(a)	NR	1.50008/01/2031	08/05/15 @ 100	6,208,108
1,255,000	Novellus Systems, Inc.(a)	BBB-	2.62505/15/2041	N/A	1,755,431
3,600,000	SK Hynix, Inc. (South Korea)	NR	2.65005/14/2015	N/A	3,846,600
4,237,000	Xilinx, Inc.(a)	BBB+	2.62506/15/2017	N/A	5,873,541
					28,717,616
	Software - 3.7%				
8,152,000	Electronic Arts, Inc.(a)	NR	0.75007/15/2016	N/A	7,739,305
6,015,000	Nuance Communications, Inc.(a)	BB-	2.75011/01/2031	11/06/17 @ 100	6,740,560
1,583,000	Take-Two Interactive Software, Inc.(a)	NR	1.75012/01/2016	N/A	1,573,106

					16,052,971
	Telecommunications - 3.0%				
3,864,000	Ciena Corp.(a)	B	0.875	06/15/2017	N/A 3,467,940
5,618,000	Ciena Corp.(a) (b)	B	3.750	10/15/2018	N/A 6,341,318
2,797,000	Ciena Corp.	NR	4.000	12/15/2020	N/A 3,303,956
					13,113,214
	Transportation - 0.6%				
2,542,000	Ship Finance International Ltd. (Bermuda)	NR	3.250	02/01/2018	N/A 2,573,775
	Total Convertible Bonds - 93.3%				
	(Cost \$386,152,179)				405,059,531
	Corporate Bonds - 46.5%				
	Aerospace & Defense - 0.2%				
625,000	Kratos Defense & Security Solutions, Inc.	B	10.000	06/01/2017	06/01/14 @ 689,062 105
	Agriculture - 0.3%				
1,100,000	North Atlantic Trading Co.(b)	B-	11.500	07/15/2016	07/15/13 @ 1,190,750 109
	Apparel - 0.0%+				
100,000	Wolverine World Wide, Inc.(b)	B+	6.125	10/15/2020	10/15/16 @ 105,500 103
	Auto Manufacturers - 2.0%				
1,300,000	Ford Motor Co.(a)	BB+	6.625	10/01/2028	N/A 1,508,617
250,000	Jaguar Land Rover Automotive PLC (United Kingdom)(b)	BB-	7.750	05/15/2018	05/15/14 @ 275,625 106
250,000	Jaguar Land Rover Automotive PLC (United Kingdom)(b)	BB-	8.125	05/15/2021	05/15/16 @ 281,875 104
6,651,000	Navistar International Corp.(a) (e)	CCC+	8.250	11/01/2021	11/01/14 @ 6,567,863 104
					8,633,980
	Auto Parts & Equipment - 2.8%				
1,650,000	Dana Holding Corp.(a)	BB	6.750	02/15/2021	02/15/16 @ 1,806,750 103
5,120,000	Goodyear Tire & Rubber Co.(a) (e)	B+	8.250	08/15/2020	08/15/15 @ 5,644,800 104
654,000	Lear Corp.(a)	BB	7.875	03/15/2018	03/15/14 @ 707,955 104
3,351,000	Meritor, Inc.(a)	B-	8.125	09/15/2015	N/A 3,531,116
500,000	Pittsburgh Glass Works, LLC(a) (b)	B+	8.500	04/15/2016	04/15/13 @ 490,000 104
					12,180,621
	Banks - 1.9%				

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1,450,000	Ally Financial, Inc.(a)	B+	7.50009/15/2020	N/A	1,749,062
975,000	CIT Group, Inc.(a) (b)	BB-	5.50002/15/2019	N/A	1,048,125
5,516,000	Synovus Financial Corp.(a)	B-	5.12506/15/2017	N/A	5,502,210
					8,299,397
	Building Materials - 0.3%				
1,325,000	Ainsworth Lumber Ltd. (Canada)(b)	B	7.50012/15/2017	12/15/14 @ 104	1,419,406
	Chemicals - 0.9%				
1,425,000	LyondellBasell Industries NV (Netherlands)(a)	BB+	6.00011/15/2021	08/17/21 @ 100	1,681,500
625,000	Phibro Animal Health Corp.(b)	B	9.25007/01/2018	07/01/14 @ 105	659,375
625,000	US Coatings Acquisition, Inc. / Flash Dutch 2 BV(b)	B-	7.37505/01/2021	02/04/16 @ 106	646,094
1,275,000	Vertellus Specialties, Inc.(b)	B-	9.37510/01/2015	10/01/13 @ 102	1,125,187
					4,112,156
	Coal - 0.2%				
751,000	SunCoke Energy, Inc.	B+	7.62508/01/2019	08/01/14 @ 106	797,938
	Commercial Services - 0.7%				
1,050,000	Neff Rental, LLC(b)	B-	9.62505/15/2016	05/15/13 @ 107	1,097,250
400,000	Sotheby's(a) (b)	BB	5.25010/01/2022	10/01/17 @ 103	413,000
1,250,000	UR Merger Sub Corp.(a)	BB	5.75007/15/2018	07/15/15 @ 103	1,350,000
					2,860,250
	Computers - 0.5%				
1,875,000	Seagate HDD Cayman (Cayman Islands)(a)	BB+	7.00011/01/2021	05/01/16 @ 104	2,067,188
	Cosmetics & Personal Care - 0.2%				
875,000	Albea Beauty Holdings SA (Luxembourg)(b)	B+	8.37511/01/2019	11/01/15 @ 106	929,687
	Diversified Financial Services - 1.8%				
4,968,000	Air Lease Corp.(a)	NR	5.62504/01/2017	N/A	5,266,080
500,000	Ford Motor Credit Co., LLC(a)	BB+	12.00005/15/2015	N/A	613,750
1,400,000	International Lease Finance Corp.(a)	BBB-	8.25012/15/2020	N/A	1,718,500
150,000	Nationstar Mortgage, LLC / Nationstar Capital Corp.(a) (b)	B2	7.87510/01/2020	10/01/16 @ 104	164,250
					7,762,580

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	Electric - 0.1%				
250,000	AES Corp.(a)	BB-	8.000	06/01/2020	N/A 288,750
	Electrical Components & Equipment - 0.3%				
1,250,000	International Wire Group Holdings, Inc.(a) (b)	B	8.500	10/15/2017	10/15/15 @ 104 1,287,500
	Electronics - 0.7%				
400,000	NXP BV / NXP Funding, LLC (Netherlands)(b)	B	5.750	02/15/2021	02/15/17 @ 103 400,000
2,537,000	Viasystems, Inc.(a) (b)	BB-	7.875	05/01/2019	05/01/15 @ 106 2,543,342
	2,943,342				
	Engineering & Construction - 0.2%				
840,000	Empresas ICA SAB de CV (Mexico)(b)	B+	8.375	07/24/2017	01/24/15 @ 106 879,900
	Entertainment - 0.1%				
644,000	Six Flags Entertainment Corp.(b)	BB-	5.250	01/15/2021	01/15/16 @ 104 642,390
	Food - 0.8%				
589,000	Bumble Bee Acquisition Corp.(a) (b)	B	9.000	12/15/2017	12/15/14 @ 105 649,373
1,500,000	Land O'Lakes Capital Trust I(a) (b)	BB	7.450	03/15/2028	N/A 1,485,000
300,000	Marfrig Holding Europe BV (Netherlands)(b)	B+	9.875	07/24/2017	01/24/16 @ 105 296,250
950,000	Marfrig Holding Europe BV (Netherlands)(b)	B+	8.375	05/09/2018	N/A 869,250
	3,299,873				
	Forest Products & Paper - 1.4%				
1,200,000	Appleton Papers, Inc.(a)	CCC+	11.250	12/15/2015	N/A 1,305,000
1,050,000	Boise Cascade, LLC / Boise Cascade Finance Corp.(b)	B+	6.375	11/01/2020	11/01/15 @ 105 1,099,875
1,250,000	Catalyst Paper Corp. (Canada)	NR	11.000	10/30/2017	12/15/13 @ 100 1,031,250
1,254,000	Resolute Forest Products(a)	BB	10.250	10/15/2018	10/15/14 @ 105 1,451,505
1,200,000	Sappi Papier Holding GmbH (Austria)(a) (b)	BB	6.625	04/15/2021	04/15/16 @ 103 1,266,000
	6,153,630				
	Hand & Machine Tools - 0.0%+				
70,000	Mcron Finance Sub, LLC / Mcron Finance Corp.(b)	B+	8.375	05/15/2019	05/15/15 @ 106 73,850

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Health Care Products - 1.5%					
250,000	DJO Finance, LLC / DJO Finance Corp.(b)	CCC+	9.875	04/15/2018 04/15/15 @ 105	268,125
5,700,000	Merge Healthcare, Inc.(a)	B+	11.750	05/01/2015 05/01/13 @ 106	6,127,500
					6,395,625
Health Care Services - 2.6%					
1,125,000	Capella Healthcare, Inc.	B	9.250	07/01/2017 07/01/13 @ 107	1,220,625
2,550,000	HCA Holdings, Inc.	B-	6.500	02/15/2016 N/A	2,785,875
2,250,000	HCA Holdings, Inc.(a)	B-	7.750	05/15/2021 11/15/15 @ 104	2,469,375
2,043,000	Health NET, Inc.(a)	BB	6.375	06/01/2017 N/A	2,170,687
1,250,000	IASIS Healthcare, LLC / IASIS Capital Corp.	CCC+	8.375	05/15/2019 05/15/14 @ 106	1,275,000
1,375,000	Tenet Healthcare Corp.	B+	8.875	07/01/2019 07/01/14 @ 104	1,557,188
					11,478,750
Home Builders - 0.0%+					
150,000	Beazer Homes USA, Inc.(b)	CCC	7.250	02/01/2023 02/01/18 @ 104	151,875
Household Products & Housewares - 2.3%					
7,225,000	Reynolds Group Issuer, Inc.(a)	CCC+	8.500	05/15/2018 05/15/14 @ 104	7,622,375
200,000	Reynolds Group Issuer, Inc.	CCC+	9.875	08/15/2019 08/15/15 @ 105	219,000
500,000	Reynolds Group Issuer, Inc.(a)	B+	5.750	10/15/2020 10/15/15 @ 104	512,500
125,000	Spectrum Brands Escrow Corp.(b)	B3	6.375	11/15/2020 11/15/16 @ 103	133,281
125,000	Spectrum Brands Escrow Corp.(b)	B-	6.625	11/15/2022 11/15/17 @ 103	135,313
700,000	Spectrum Brands, Inc.(a)	B	9.500	06/15/2018 06/15/14 @ 105	795,375
400,000	Yankee Candle Co., Inc., Series B	CCC+	9.750	02/15/2017 02/15/14 @ 102	416,004
					9,833,848
Internet - 0.1%					
500,000	NetFlix, Inc.(b)	BB-	5.375	02/01/2021 N/A	500,000
Iron & Steel - 1.1%					
35,000	AK Steel Corp.	B-	8.375	04/01/2022 04/01/17 @ 104	32,200
2,780,000	Edgen Murray Corp.(b)	B+	8.750	11/01/2020 11/01/15 @ 107	2,856,450

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650,000	Optima Specialty Steel, Inc.(a) (b)	B	12.500	12/15/2016	12/15/14 @	702,000
CAD 90,000	Russel Metals, Inc. (Canada)(b)	Ba1	6.000	04/19/2022	04/19/17 @	93,708
835,000	Steel Dynamics, Inc.(a) (b)	BB+	6.375	08/15/2022	08/15/17 @	905,975
					103	4,590,333
	Leisure Time - 0.2%					
300,000	Carlson Wagonlit BV (Netherlands)(b)	B+	6.875	06/15/2019	06/15/15 @	319,500
100,000	Royal Caribbean Cruises Ltd. (Liberia)(a)	BB	5.250	11/15/2022	N/A	106,500
625,000	Viking Cruises Ltd. (Bermuda)(b)	B+	8.500	10/15/2022	10/15/17 @	692,187
					104	1,118,187
	Lodging - 1.1%					
900,000	Caesars Entertainment Operating Co., Inc.	B	8.500	02/15/2020	02/15/16 @	907,313
300,000	MCE Finance Ltd. (Cayman Islands)(b)	BB-	5.000	02/15/2021	02/15/16 @	299,674
1,250,000	MGM Resorts International(a)	B+	7.625	01/15/2017	N/A	1,376,563
2,149,756	MTR Gaming Group, Inc.	B-	11.500	08/01/2019	08/01/15 @	2,289,490
					106	4,873,040
	Machinery-Diversified - 0.5%					
570,000	Case New Holland, Inc.(a)	BB+	7.875	12/01/2017	N/A	676,875
1,225,000	Cleaver-Brooks, Inc.(a) (b)	B	8.750	12/15/2019	12/15/15 @	1,315,344
					107	1,992,219
	Media - 3.1%					