

ADVENT CLAYMORE CONVERTIBLE SECURITIES & INCOME FUND

Form NSAR-B

December 30, 2004

PAGE 1
000 B000000 10/31/2004
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 801-000
008 D010001 NEW YORK
008 D020001 NY
008 D030001 10018
010 A000001 THE BANK OF NEW YORK
010 B000001 801-000000
010 C010001 NEW YORK
010 C020001 NY
010 C030001 10286
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
018 000000 Y
019 A000000 N
019 B000000 0
020 A000001 MERRILL LYNCH & CO., INC.
020 B000001 13-2740599
020 C000001 271
020 A000002 UBS WARBURG LLC
020 B000002 13-3873456
020 C000002 159
020 A000003 GOLDMAN SACHS & CO.
020 B000003 13-5108880
020 C000003 89
020 A000004 WACHOVIA SECURITIES, LLC
020 B000004 34-1542819
020 C000004 41
020 A000005 CITIGROUP GLOBAL MARKETS HOLDINGS, INC.
020 B000005 11-2418067
020 C000005 31
020 A000006 MORGAN STANLEY
020 B000006 36-3145972
020 C000006 26
020 A000007 LAZARD FRERES & CO., LLC
020 B000007 13-5545100
020 C000007 25
020 A000008 CREDIT SUISSE FIRST BOSTON, INC.
020 B000008 13-2853402
020 C000008 22
020 A000009 DEUTSCHE BANK SECURITIES, INC.
020 B000009 13-2730828
020 C000009 13
020 A000010 BANK OF AMERICA CORP.
020 B000010 56-0906609
020 C000010 4
021 000000 686
022 A000001 GOLDMAN SACHS & CO.
022 B000001 13-5108880
022 C000001 626768
022 D000001 563509
022 A000002 CITIGROUP GLOBAL MARKETS HOLDINGS, INC.
PAGE 3
022 B000002 11-2418067
022 C000002 74309
022 D000002 66142
022 A000003 CREDIT SUISSE FIRST BOSTON, INC.
022 B000003 13-2853402
022 C000003 68418
022 D000003 52551
022 A000004 J.P. MORGAN CHASE & CO.
022 B000004 13-2624428
022 C000004 67545
022 D000004 46692
022 A000005 LEHMAN BROTHERS HOLDINGS, INC.
022 B000005 13-3216325
022 C000005 73430
022 D000005 38359
022 A000006 MORGAN STANLEY

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

022 B000006 36-3145972
 022 C000006 76482
 022 D000006 26165
 022 A000007 MERRILL LYNCH & CO., INC.
 022 B000007 13-2740599
 022 C000007 51338
 022 D000007 37322
 022 A000008 BANK OF AMERICA CORP.
 022 B000008 56-0906609
 022 C000008 50877
 022 D000008 33106
 022 A000009 UBS WARBURG LLC
 022 B000009 13-3873456
 022 C000009 39123
 022 D000009 29956
 022 A000010 BEAR STEARNS & CO., INC.
 022 B000010 13-3299429
 022 C000010 26043
 022 D000010 39929
 023 C000000 1357455
 023 D000000 1152899
 024 000000 Y
 025 A000001 GOLDMAN SACHS & CO.
 025 B000001 13-5108880
 025 C000001 D
 025 D000001 18894
 025 A000002 PRUDENTIAL FINANCIAL, INC.
 025 B000002 22-3703799
 025 C000002 E
 025 D000002 13528
 025 A000003 GOLDMAN SACHS & CO.
 025 B000003 13-5108880
 025 C000003 E
 025 D000003 10641
 025 A000004 MERRILL LYNCH & CO., INC.
 PAGE 4
 025 B000004 13-2740599
 025 C000004 D
 025 D000004 10117
 025 A000005 LEHMAN BROTHERS HOLDINGS, INC.
 025 B000005 13-3216325
 025 C000005 E
 025 D000005 9755
 025 A000006 E* TRADE GROUP
 025 B000006 94-2844166
 025 C000006 D
 025 D000006 13171
 025 D000007 0
 025 D000008 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

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

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

PAGE 5

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
 048 E010000 0
 048 E020000 0.000
 048 F010000 0

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

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	
	PAGE	6	
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	Y	
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	
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

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

063 B000000 0.0
066 A000000 Y
066 B000000 N
066 C000000 N
066 D000000 N
PAGE 7
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 N
070 M020000 N
070 N010000 Y
070 N020000 N
070 O010000 Y
070 O020000 N
070 P010000 N
070 P020000 N
070 Q010000 N
070 Q020000 N
070 R010000 N
070 R020000 N
071 A000000 974059
071 B000000 950934
071 C000000 851623
071 D000000 112
072 A000000 12
072 B000000 37398
072 C000000 25416
072 D000000 0
PAGE 8
072 E000000 0
072 F000000 4717
072 G000000 142
072 H000000 0

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

072 I000000	1943
072 J000000	104
072 K000000	0
072 L000000	109
072 M000000	65
072 N000000	39
072 O000000	0
072 P000000	0
072 Q000000	143
072 R000000	109
072 S000000	57
072 T000000	0
072 U000000	0
072 V000000	0
072 W000000	841
072 X000000	8269
072 Y000000	1747
072 Z000000	56292
072AA000000	3065
072BB000000	0
072CC010000	0
072CC020000	1189
072DD010000	50250
072DD020000	0
072EE000000	4255
073 A010000	2.1518
073 A020000	0.0000
073 B000000	0.1822
073 C000000	0.0000
074 A000000	2289
074 B000000	0
074 C000000	0
074 D000000	487828
074 E000000	348558
074 F000000	0
074 G000000	0
074 H000000	0
074 I000000	48894
074 J000000	55028
074 K000000	0
074 L000000	12581
074 M000000	42
074 N000000	955220
074 O000000	69404
074 P000000	411
074 Q000000	0
074 R010000	0
PAGE 9	
074 R020000	0
074 R030000	0
074 R040000	950
074 S000000	275000
074 T000000	609455
074 U010000	23353
074 U020000	0
074 V010000	26.10
074 V020000	0.00
074 W000000	0.0000
074 X000000	30476
074 Y000000	2651
075 A000000	0
075 B000000	873568

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

076 000000 25.41
077 A000000 Y
077 B000000 Y
077 C000000 N
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
077 Q030000 N
080 A000000 GULF INSURANCE COMPANY
080 C000000 1000
081 A000000 N
081 B000000 0
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 0
086 A020000 0
086 B010000 0
086 B020000 0
086 C010000 2
PAGE 10
086 C020000 60000
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 JOHN F. WILSON
TITLE AVP