

Edgar Filing: Advent Claymore Convertible Securities & Income Fund II - Form N-Q

Advent Claymore Convertible Securities & Income Fund II
Form N-Q
September 29, 2017
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 811-22022

Advent Claymore Convertible Securities and Income
Fund II
(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: May 1, 2017 – July 31, 2017

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Item 1. Schedule of Investments.

Attached hereto.

Advent Claymore Convertible Securities and Income Fund II
SCHEDULE OF INVESTMENTS (Unaudited) July 31, 2017

	Shares	Value
COMMON STOCKS [†] - 15.1%		
Industrial - 4.5%		
United Parcel Service, Inc. — Class ¹ B	29,300	\$3,231,497
Union Pacific Corp. ¹	20,000	2,059,200
BAE Systems plc ¹	240,000	1,903,170
General Dynamics Corp.	8,000	1,570,640
Koninklijke Philips N.V. ¹	28,512	1,088,475
Total Industrial		9,852,982
Consumer, Non-cyclical - 2.9%		
Merck & Co., Inc. ¹	26,600	1,699,209
Incyte Corp.* ¹	9,375	1,249,594
Imperial Brands plc ¹	30,000	1,233,975
Olympus Corp. ¹	30,000	1,088,737
Roche Holding AG	4,000	1,015,287
Total Consumer, Non-cyclical		6,286,802
Consumer, Cyclical - 1.9%		
General Motors Co. ¹	76,200	2,741,676
Home Depot, Inc. ¹	9,600	1,436,160
Total Consumer, Cyclical		4,177,836
Basic Materials - 1.9%		
LyondellBasell Industries N.V. — Class ¹ A	24,000	2,162,160
United States Steel Corp. ¹	85,300	2,003,697
Total Basic Materials		4,165,857
Financial - 1.9%		
Provident Financial plc	98,800	2,685,816
Unibail-Rodamco SE ¹	5,580	1,390,434
Total Financial		4,076,250
Communications - 1.6%		
Verizon Communications, Inc. ¹	46,800	2,265,120
Telefonica S.A.	105,300	1,186,862
Total Communications		3,451,982
Diversified - 0.4%		
TPG Pace Energy Holdings Corp.*	92,700	959,445
*		—
Total Common Stocks (Cost \$32,148,190)		32,971,154
CONVERTIBLE PREFERRED STOCKS [†] - 9.6%		
Industrial - 3.3%		
Stanley Black & Decker, Inc. 5.38% due 05/15/20	20,837	2,236,435
Stericycle, Inc.		

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5.25% due 09/15/18 ¹ Arconic, Inc.	31,200	1,965,912
5.38% due 10/01/17 ¹ Belden, Inc.	48,350	1,900,639
6.75% due 07/15/19 ¹ Total Industrial	11,676	1,167,366
Consumer, Non-cyclical - 2.6% Allergan plc		7,270,352
5.50% due 03/01/18 Becton Dickinson and Co.	3,654	3,266,713
6.13% due 05/01/20 ¹ Anthem, Inc.	22,905	1,280,160
5.25% due 05/01/18 ¹ Total Consumer, Non-cyclical	23,456	1,207,515
Financial - 1.7% Mandatory Exchangeable Trust		5,754,388

	Shares	Value
CONVERTIBLE PREFERRED STOCKS [†] - 9.6% (continued)		
Financial - 1.7% (continued)		
5.75% due 06/03/19 ^{1,2} Crown Castle International Corp.	9,865	\$1,763,714
6.88% due 08/01/20 AMG Capital Trust II	1,198	1,273,953
5.15% due 10/15/37 ¹ Total Financial	8,996	557,190
Energy - 1.2% Hess Corp.		3,594,857
8.00% due 02/01/19 ¹	47,400	2,678,100
Utilities - 0.8% Great Plains Energy, Inc.		—
7.00% due 09/15/19 ¹	31,000	1,729,800
		—
Total Convertible Preferred Stocks (Cost \$20,513,253)		21,027,497
MONEY MARKET FUND [†] - 6.4%		
Morgan Stanley Institutional Liquidity Government Portfolio — Institutional Class		
0.88% ³	13,925,857	13,925,857
Total Money Market Fund (Cost \$13,925,857)		13,925,857

	Face ⁸ Amount	
CONVERTIBLE BONDS ^{†‡} 67.7%		
Technology - 12.7%		
Micron Technology, Inc.		
3.00% due 11/15/43	2,661,000	2,875,543
ON Semiconductor Corp.		
1.00% due 12/01/20 ¹	1,650,000	1,782,000

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1.63% due 10/15/23 ² STMicroelectronics N.V.	844,000	877,233
0.25% due 07/03/24	1,600,000	1,722,048
0.00% due 07/03/22 ^{1,4} Microchip Technology, Inc.	600,000	650,277
1.63% due 02/15/27 ² Lam Research Corp.	2,002,000	2,227,224
1.25% due 05/15/18 ¹ Intel Corp.	695,000	1,834,799
3.49% due 12/15/35 ¹ Allscripts Healthcare Solutions, Inc.	1,297,000	1,756,624
1.25% due 07/01/20 ¹ Verint Systems, Inc.	1,500,000	1,511,250
1.50% due 06/01/21 ¹ ServiceNow, Inc.	1,300,000	1,265,063
0.00% due 06/01/22 ^{2,4}	937,000	981,508
0.00% due 11/01/18 ^{1,4} BroadSoft, Inc.	163,000	248,371
1.00% due 09/01/22 Cypress Semiconductor Corp.	945,000	1,203,103
4.50% due 01/15/22 ¹ Electronics For Imaging, Inc.	953,000	1,202,567
0.75% due 09/01/19 ¹ Cornerstone OnDemand, Inc.	956,000	1,033,675
1.50% due 07/01/18 ¹ Citrix Systems, Inc.	1,005,000	1,026,356
0.50% due 04/15/19 ¹	753,000	897,482

Advent Claymore Convertible Securities and Income Fund II
SCHEDULE OF INVESTMENTS (Unaudited)

July 31, 2017

	Face Amount ⁸	Value
CONVERTIBLE BONDS ^{†‡} 67.7% (continued)		
Technology - 12.7% (continued)		
Synaptics, Inc. 0.50% due 06/15/22 ²	822,000	\$ 845,633
Red Hat, Inc. 0.25% due 10/01/19 ¹	555,000	788,794
Salesforce.com, Inc. 0.25% due 04/01/18	553,000	765,559
Lumentum Holdings, Inc. 0.25% due 03/15/24 ^{1,2}	505,000	629,041
ASM Pacific Technology Ltd. 2.00% due 03/28/19	4,000,000 HKD	602,037
Nanya Technology Corp. 0.00% due 01/24/22 ⁴	400,000	505,200
Silicon Laboratories, Inc. 1.38% due 03/01/22 ²	465,000	503,363