

ADVENT CLAYMORE CONVERTIBLE SECURITIES & INCOME FUND
Form N-Q
March 30, 2015

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, 2014 – January 31, 2015

Item 1. Schedule of Investments.

Attached hereto.

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

January 31, 2015

	Shares	Value
COMMON STOCKS† - 3.6%		
Consumer, Cyclical - 0.9%		
American Airlines Group, Inc.	47,000	\$ 2,306,760
Wynn Resorts Ltd.	8,300	1,227,985
Total Consumer, Cyclical		3,534,745
Consumer, Non-cyclical - 0.8%		
Gilead Sciences, Inc.*.1	18,200	1,907,906
Pfizer, Inc.2	50,850	1,589,063
Total Consumer, Non-cyclical		3,496,969
Basic Materials - 0.6%		
Dow Chemical Co.2	52,200	2,357,352
Energy - 0.5%		
Royal Dutch Shell plc — Class B ADR	35,200	2,252,448
Technology - 0.4%		
Apple, Inc.1	15,600	1,827,696
Financial - 0.4%		
Citigroup, Inc.	25,000	1,173,750
NorthStar Realty Finance Corp.2	34,100	644,831
Total Financial		1,818,581
Total Common Stocks		
(Cost \$15,769,545)		15,287,791
CONVERTIBLE PREFERRED STOCKS† - 15.7%		
Financial - 4.0%		
Wells Fargo & Co. 7.50% 2,3	7,032	8,740,777
American Tower Corp.		
5.25% due 05/15/17	22,400	2,458,400
KeyCorp 7.75% 2,3	18,000	2,380,500
Weyerhaeuser Co.		
6.38% due 07/01/16	32,557	1,879,190
Alexandria Real Estate Equities, Inc.		
7.00% 3	50,000	1,457,500
Total Financial		16,916,367
Consumer, Non-Cyclical - 3.1%		
Tyson Foods, Inc.		
4.75% due 07/15/17	199,528	9,870,650
Kindred Healthcare, Inc.		
7.50% due 12/01/17	3,439	3,327,863
Total Consumer, Non-Cyclical		13,198,513
Utilities - 2.9%		
Dominion Resources, Inc.		

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6.38% due 07/01/172	95,011	4,913,968
NextEra Energy, Inc.		
5.89% due 09/01/152	67,850	4,667,402
Exelon Corp.		
6.50% due 06/01/172	56,700	2,982,987
Total Utilities		12,564,357
Energy - 2.1%		
Chesapeake Energy Corp.		
5.75% 2,3,4	7,179	7,289,824
Penn Virginia Corp. 6.00% 2,3,4	25,400	1,495,425
Total Energy		8,785,249
Industrial - 1.7%		
United Technologies Corp.		
7.50% due 08/01/152	64,077	3,840,775
Stanley Black & Decker, Inc.		
4.75% due 11/17/152	25,123	3,353,921
Total Industrial		7,194,696
Basic Materials - 1.1%		
Alcoa, Inc.		
5.38% due 10/01/172	94,026	4,701,300
	Shares	Value
CONVERTIBLE PREFERRED STOCKS† - 15.7% (continued)		
Communications - 0.4%		
T-Mobile US, Inc.		
5.50% due 12/15/17	\$ 32,672	\$ 1,871,452
Consumer, Cyclical - 0.4%		
William Lyon Homes		
6.50% due 12/01/17	17,300	1,794,875
Total Convertible Preferred Stocks		
(Cost \$67,957,040)		67,026,809
	Shares	Value
SHORT TERM INVESTMENTS† - 1.8%		
Goldman Sachs Financial Prime Obligations - Administration Share Class5	7,562,969	7,562,969
Total Short Term Investments		
(Cost \$7,562,969)		7,562,969
	Face Amount~	Value
CONVERTIBLE BONDS†† - 84.7%		
Communications - 18.9%		
Twitter, Inc.		
1.00% due 09/15/212,4	8,850,000	7,931,812
0.25% due 09/15/192,4	7,531,000	6,820,261
Priceline Group, Inc.		
1.00% due 03/15/182	5,854,000	7,332,134
0.90% due 09/15/212,4	2,602,000	2,429,618
Ctrip.com International Ltd.		
1.25% due 10/15/182	9,728,000	9,569,920
Clearwire Communications LLC / Clearwire Finance, Inc.		

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8.25% due 12/01/402,4 Ciena Corp.	5,476,000	5,941,460
0.88% due 06/15/172	3,000,000	2,977,500
4.00% due 12/15/202 Finisar Corp.	2,106,000	2,562,739
0.50% due 12/15/332 SINA Corp.	5,000,000	4,800,000
1.00% due 12/01/182 Qihoo 360 Technology Company Ltd.	5,000,000	4,587,499
0.50% due 08/15/202,4	2,600,000	2,276,625
1.75% due 08/15/212,4 Yahoo!, Inc.	2,488,000	2,085,255
0.00% due 12/01/182,6 Liberty Interactive LLC	3,868,000	4,201,615
0.75% due 03/30/432 LinkedIn Corp.	3,102,000	4,048,110
0.50% due 11/01/192,4 Liberty Media Corp.	3,216,000	3,404,956
1.38% due 10/15/23 Yandex N.V.	3,340,000	3,254,413
1.13% due 12/15/182 Web.com Group, Inc.	2,991,000	2,312,417
1.00% due 08/15/18 WebMD Health Corp.	2,400,000	2,101,500
1.50% due 12/01/20 Vipshop Holdings Ltd.	1,247,000	1,229,854
1.50% due 03/15/19	806,000	1,052,334

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

January 31, 2015

	Face Amount~	Value
CONVERTIBLE BONDS†† - 84.7% (continued)		
Communications - 18.9% (continued)		
Palo Alto Networks, Inc.		
0.00% due 07/01/192,4,6	\$ 222,000	\$ 289,988
Total Communications		81,210,010
Consumer, Non-cyclical - 18.8%		
Omnicare, Inc.		
3.50% due 02/15/442	4,040,000	4,883,350
3.25% due 12/15/352	3,064,000	3,364,568
Gilead Sciences, Inc.		
1.63% due 05/01/162	1,330,000	6,124,656
Hologic, Inc.		
0.00% due 12/15/432,6,7,10	3,000,000	3,406,875
2.00% due 03/01/427,11	1,353,000	1,607,533
Salix Pharmaceuticals Ltd.		
1.50% due 03/15/192	2,324,000	4,894,924
BioMarin Pharmaceutical, Inc.		
1.50% due 10/15/202	3,776,000	4,880,480
Anthem, Inc.		
2.75% due 10/15/422	2,364,000	4,327,598
HealthSouth Corp.		
2.00% due 12/01/432	3,134,000	3,852,861
Array BioPharma, Inc.		
3.00% due 06/01/202	2,448,000	3,020,220
Depomed, Inc.		
2.50% due 09/01/212	2,587,000	3,017,089
Molina Healthcare, Inc.		
1.13% due 01/15/202	2,161,000	2,898,441
Incyte Corp.		
0.38% due 11/15/182	1,750,000	2,812,030
Illumina, Inc.		
0.50% due 06/15/212,4	2,207,000	2,611,157
Jazz Investments I Ltd.		
1.88% due 08/15/212,4	2,148,000	2,503,763
Isis Pharmaceuticals, Inc.		
1.00% due 11/15/214	1,934,000	2,348,601
Spectranetics Corp.		
2.63% due 06/01/342	1,858,000	2,315,533
Wright Medical Group, Inc.		
2.00% due 08/15/172	1,891,000	2,155,740
Huron Consulting Group, Inc.		
1.25% due 10/01/194	1,624,000	1,833,090
Medicines Co.		

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1.38% due 06/01/17	1,500,000	1,800,938
Euronet Worldwide, Inc.		
1.50% due 10/01/442,4	1,872,000	1,786,590
Emergent Biosolutions, Inc.		
2.88% due 01/15/214	1,500,000	1,725,938
Medivation, Inc.		
2.63% due 04/01/172	797,000	1,692,131
Live Nation Entertainment, Inc.		
2.50% due 05/15/192,4	1,545,000	1,617,422
J Sainsbury plc		
1.25% due 11/21/19	1,000,000 GBP	1,598,022
Teleflex, Inc.		
3.88% due 08/01/172	840,000	1,507,800
Macquarie Infrastructure Company LLC		
2.88% due 07/15/192	1,237,000	1,426,416
	Face Amount~	Value
CONVERTIBLE BONDS†† - 84.7% (continued)		
Consumer, Non-cyclical - 18.8% (continued)		
Orexigen Therapeutics, Inc.		
2.75% due 12/01/20	\$ 1,202,000	\$ 1,138,144
Theravance, Inc.		
2.13% due 01/15/232	1,626,000	1,137,183
Accuray, Inc.		
3.75% due 08/01/16	1,031,000	1,073,529
Ligand Pharmaceuticals, Inc.		
0.75% due 08/15/194	989,000	1,022,997
Total Consumer, Non-cyclical		80,385,619
Technology - 18.5%		
Micron Technology, Inc.		
3.00% due 11/15/432	7,534,000	8,795,946
SunEdison, Inc.		
0.25% due 01/15/202,4	6,395,000	5,995,313
2.38% due 04/15/224	1,288,000	1,294,440
Intel Corp.		
3.25% due 08/01/392	1,984,000	3,228,970
3.48% due 12/15/352	2,501,000	3,154,386
Lam Research Corp.		
0.50% due 05/15/162	3,139,000	4,035,577
1.25% due 05/15/182	1,525,000	2,097,828
SanDisk Corp.		
0.50% due 10/15/202	3,804,000	4,072,658
Cornerstone OnDemand, Inc.		
1.50% due 07/01/182	3,916,000	3,871,945
Verint Systems, Inc.		
1.50% due 06/01/212	3,487,000	3,728,910
ServiceNow, Inc.		
0.00% due 11/01/182,6	2,841,000	3,398,546
Red Hat, Inc.		

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0.25% due 10/01/192,4 Proofpoint, Inc.	2,984,000	3,392,435
1.25% due 12/15/182 Microchip Technology, Inc.	2,365,000	3,313,956
2.13% due 12/15/372 Akamai Technologies, Inc.	1,820,000	3,255,525
0.00% due 02/15/192,4,6 Kingsoft Corp. Ltd.	3,000,000	3,041,265
1.25% due 04/11/19 NVIDIA Corp.	21,000,000 HKD	2,488,440
1.00% due 12/01/182 Synchronoss Technologies, Inc.	1,990,000	2,251,187
0.75% due 08/15/19 PROS Holdings, Inc.	2,068,000	2,199,835
2.00% due 12/01/194 Allscripts Healthcare Solutions, Inc.	2,101,000	2,083,929
1.25% due 07/01/202 Xilinx, Inc.	2,027,000	1,968,724
2.63% due 06/15/172 Nuance Communications, Inc.	1,311,000	1,824,748
2.75% due 11/01/312 salesforce.com, Inc.	1,714,000	1,700,074
0.25% due 04/01/182 Bottomline Technologies de, Inc.	1,500,000	1,679,063
1.50% due 12/01/17	1,336,000	1,419,500

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

January 31, 2015

	Face Amount~	Value
CONVERTIBLE BONDS†† - 84.7% (continued)		
Technology - 18.5% (continued)		
ON Semiconductor Corp.		
2.63% due 12/15/262	\$ 1,100,000	\$ 1,291,125
Envestnet, Inc.		
1.75% due 12/15/19	1,008,000	1,066,590
Citrix Systems, Inc.		
0.50% due 04/15/192,4	867,000	897,345
Workday, Inc.		
0.75% due 07/15/18	726,000	853,504
Brocade Communications Systems, Inc.		
1.38% due 01/01/204	550,000	564,781
Total Technology		78,966,545
Financial - 12.5%		
Colony Financial, Inc.		
3.88% due 01/15/212	8,442,000	8,842,994
Forest City Enterprises, Inc.		
3.63% due 08/15/202	5,953,000	6,715,728
Starwood Property Trust, Inc.		
4.00% due 01/15/192	4,398,000	4,986,233
Radian Group, Inc.		
2.25% due 03/01/192	2,708,000	4,139,855
Air Lease Corp.		
3.88% due 12/01/182	2,775,000	3,775,734
Brookdale Senior Living, Inc.		
2.75% due 06/15/182	2,513,000	3,238,629
PRA Group, Inc.		
3.00% due 08/01/202	2,886,000	2,981,599
Fidelity National Financial, Inc.		
4.25% due 08/15/182	1,531,000	2,939,520
American Realty Capital Properties, Inc.		
3.00% due 08/01/18	3,100,000	2,888,813
iStar Financial, Inc.		
3.00% due 11/15/162	2,110,000	2,562,331
Starwood Waypoint Residential Trust		
4.50% due 10/15/172,4	2,344,000	2,355,720
Pennymac Corp.		
5.38% due 05/01/202	2,305,000	2,215,681
Encore Capital Group, Inc.		
2.88% due 03/15/214	2,306,000	2,068,194
Annaly Capital Management, Inc.		
5.00% due 05/15/152	1,800,000	1,805,625
Host Hotels & Resorts, LP		
2.50% due 10/15/292,4	934,000	1,663,688

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DDR Corp.		
1.75% due 11/15/40	308,000	405,020
Total Financial		53,585,364
Consumer, Cyclical - 8.0%		
Jarden Corp.		
1.13% due 03/15/342,4	3,355,000	3,856,153
1.50% due 06/15/192	2,229,000	2,978,501
Fiat Chrysler Automobiles NV		
7.88% due 12/15/162	50,300	5,913,394
MGM Resorts International		
4.25% due 04/15/152	3,946,000	4,330,735
Iconix Brand Group, Inc.		
2.50% due 06/01/16	3,543,000	4,180,740
	Face	
	Amount~	Value
CONVERTIBLE BONDS†† - 84.7% (continued)		
Consumer, Cyclical - 8.0% (continued)		
Ryland Group, Inc.		
1.63% due 05/15/182	\$ 2,891,000	\$ 4,004,035
Meritor, Inc.		
7.88% due 03/01/262	1,417,000	2,138,784
4.00% due 02/15/192,7	1,216,000	1,269,200
Standard Pacific Corp.		
1.25% due 08/01/322	2,066,000	2,275,183
LGI Homes, Inc.		
4.25% due 11/15/194	1,797,000	1,622,916
Tesla Motors, Inc.		
1.25% due 03/01/212	1,706,000	1,472,491
Total Consumer, Cyclical		34,042,132
Industrial - 3.9%		
Vishay Intertechnology, Inc.		
2.25% due 11/15/402,4	2,239,000	2,399,928
Greenbrier Companies, Inc.		
3.50% due 04/01/182	1,645,000	2,361,603
Chart Industries, Inc.		
2.00% due 08/01/182	2,486,000	2,329,071
Fluidigm Corp.		
2.75% due 02/01/34	2,058,000	2,178,908
Trinity Industries, Inc.		
3.88% due 06/01/362	1,421,000	1,825,097
UTi Worldwide, Inc.		
4.50% due 03/01/194	1,455,000	1,580,494
Hornbeck Offshore Services, Inc.		
1.50% due 09/01/192	1,670,000	1,380,881
General Cable Corp.		
4.50% due 11/15/197	1,579,000	1,003,652
BW Group Ltd.		
1.75% due 09/10/19	1,200,000	990,000
SunPower Corp.		
0.88% due 06/01/214	747,000	656,426

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Total Industrial		16,706,060
Energy - 2.0%		
Newpark Resources, Inc.		
4.00% due 10/01/172	2,150,000	2,299,156
CaixaBank S.A.		
4.50% due 11/22/16	1,800,000 EUR	1,795,875
Helix Energy Solutions Group, Inc.		
3.25% due 03/15/322	1,500,000	1,610,625
Chesapeake Energy Corp.		
2.25% due 12/15/382	1,217,000	1,135,613
SEACOR Holdings, Inc.		
2.50% due 12/15/272	920,000	967,725
Stone Energy Corp.		
1.75% due 03/01/17	1,004,000	872,225
Total Energy		8,681,219
Basic Materials - 1.4%		
Royal Gold, Inc.		
2.88% due 06/15/192	3,500,000	3,790,937
United States Steel Corp.		
2.75% due 04/01/192	1,170,000	1,406,925

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

January 31, 2015

	Face Amount~	Value
CONVERTIBLE BONDS†† - 84.7% (continued)		
Basic Materials - 1.4% (continued)		
B2Gold Corp.		
3.25% due 10/01/18	\$ 830,000	\$ 770,344
Total Basic Materials		5,968,206
Utilities - 0.7%		
CenterPoint Energy, Inc.		
3.94% due 09/15/292,7	50,052	3,081,326
Total Convertible Bonds		362,626,481
(Cost \$363,334,986)		
CORPORATE BONDS†† - 52.8%		
Consumer, Non-cyclical - 11.8%		
Tenet Healthcare Corp.		
6.00% due 10/01/202	4,000,000	4,340,000
8.13% due 04/01/22	550,000	621,500
Prospect Medical Holdings, Inc.		
8.38% due 05/01/192,4	4,096,000	4,372,480
Valeant Pharmaceuticals International		
6.38% due 10/15/204	2,000,000	2,122,499
6.75% due 08/15/212,4	1,875,000	1,980,469
United Rentals North America, Inc.		
7.38% due 05/15/20	2,300,000	2,486,875
5.75% due 11/15/24	1,100,000	1,122,000
HCA, Inc.		
6.50% due 02/15/202	2,600,000	2,931,500
Fresenius Medical Care US Finance II, Inc.		
5.63% due 07/31/192,4	2,550,000	2,786,385
HCA Holdings, Inc.		
7.75% due 05/15/212	2,575,000	2,758,468
CHS/Community Health Systems, Inc.		
5.13% due 08/15/18	2,500,000	2,595,000
Mallinckrodt International Finance S.A.		
3.50% due 04/15/18	2,100,000	2,047,500
Health Net, Inc.		
6.38% due 06/01/172	1,875,000	2,014,631
Biomet, Inc.		
6.50% due 08/01/202	1,875,000	2,003,906
IASIS Healthcare LLC / IASIS Capital Corp.		
8.38% due 05/15/19	1,875,000	1,968,750
Cott Beverages, Inc.		
6.75% due 01/01/204	1,650,000	1,633,500
Cenveo Corp.		
8.50% due 09/15/224	1,250,000	1,028,125

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11.50% due 05/15/17	550,000	536,250
Land O'Lakes Capital Trust I		
7.45% due 03/15/282,4	1,500,000	1,560,000
Gentiva Health Services, Inc.		
11.50% due 09/01/18	1,250,000	1,326,563
Sotheby's		
5.25% due 10/01/224	1,250,000	1,193,750
Novasep Holding SAS		
8.00% due 12/15/164	1,250,000	1,178,250
	Face	Value
	Amount~	
CORPORATE BONDS†† - 52.8% (continued)		
Consumer, Non-cyclical - 11.8% (continued)		
Omnicare, Inc.		
5.00% due 12/01/24	\$ 550,000	\$ 574,750
4.75% due 12/01/22	550,000	572,000
R&R Ice Cream plc		
5.50% due 05/15/202,4	750,000 GBP	1,099,526
Vector Group Ltd.		
7.75% due 02/15/21	625,000	665,625
HealthSouth Corp.		
8.13% due 02/15/202	625,000	654,688
JLL/Delta Dutch Newco BV		
7.50% due 02/01/224	625,000	635,156
Cerberus Nightingale 1 SARL		
8.25% due 02/01/20	550,000 EUR	620,648
FAGE Dairy Industry S.A. / FAGE USA Dairy Industry, Inc.		
9.88% due 02/01/204	410,000	428,450
Live Nation Entertainment, Inc.		
7.00% due 09/01/204	300,000	321,750
Total Consumer, Non-cyclical		50,180,994
Industrial - 7.1%		
Reynolds Group Issuer Incorporated / Reynolds Group Issuer LLC / Reynolds Group Issuer		
7.13% due 04/15/192	2,480,000	2,574,550
5.75% due 10/15/202	1,925,000	1,973,125
Cemex SAB de CV		
3.00% due 03/13/154	4,156,000	4,145,610
Clean Harbors, Inc.		
5.13% due 06/01/212	1,250,000	1,265,625
5.25% due 08/01/20	950,000	964,250
Sanmina Corp.		
4.38% due 06/01/192,4	2,100,000	2,073,750
MasTec, Inc.		
4.88% due 03/15/232	2,050,000	1,916,750
Navios Maritime Holdings Incorporated / Navios Maritime Finance II US Inc		
7.38% due 01/15/222,4	1,250,000	1,118,750
8.13% due 02/15/19	625,000	496,875

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Teekay Corp.		
6.48% due 10/09/15	12,000,000 NOK	1,548,286
Cleaver-Brooks, Inc.		
8.75% due 12/15/194	1,375,000	1,440,313
Navios Maritime Acquisition Corporation / Navios Acquisition Finance US, Inc.		
8.13% due 11/15/212,4	1,457,000	1,387,792
Waterjet Holdings, Inc.		
7.63% due 02/01/202,4	1,250,000	1,287,500
Casella Waste Systems, Inc.		
7.75% due 02/15/19	1,250,000	1,262,500
Boise Cascade Co.		
6.38% due 11/01/202	1,050,000	1,107,750
Eletson Holdings		
9.63% due 01/15/222,4	1,100,000	1,072,500

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

January 31, 2015

	Face Amount~	Value
CORPORATE BONDS†† - 52.8% (continued)		
Industrial - 7.1% (continued)		
Dispensing Dynamics International		
12.50% due 01/01/184	\$ 925,000	\$ 975,875
Silk Bidco AS		
7.50% due 02/01/22	825,000 EUR	930,972
LSB Industries, Inc.		
7.75% due 08/01/192	788,000	815,580
Permian Holdings, Inc.		
10.50% due 01/15/182,4	1,141,000	758,765
Pfleiderer GmbH		
7.88% due 08/01/194	625,000 EUR	669,524
Navios South American Logistics Incorporated / Navios Logistics Finance		
US Inc		
7.25% due 05/01/224	450,000	431,438
KLX, Inc.		
5.88% due 12/01/224	275,000	272,250
Total Industrial		30,490,330
Basic Materials - 6.9%		
Celanese US Holdings LLC		
5.88% due 06/15/212	5,569,000	6,000,598
4.63% due 11/15/222	1,250,000	1,253,125
Ashland, Inc.		
4.75% due 08/15/222	5,776,000	5,903,071
FMG Resources August 2006 Pty Ltd.		
8.25% due 11/01/192,4	3,564,000	3,176,415
Steel Dynamics, Inc.		
5.13% due 10/01/214	1,250,000	1,278,125
6.38% due 08/15/222	835,000	895,538
Appvion, Inc.		
9.00% due 06/01/204	1,875,000	1,282,031
Cornerstone Chemical Co.		
9.38% due 03/15/182	1,250,000	1,271,875
Sappi Papier Holding GmbH		
6.63% due 04/15/212,4	1,200,000	1,236,000
Novacap International SAS		
5.09% due 05/01/194	1,040,000 EUR	1,179,456
Verso Paper Holdings LLC / Verso Paper, Inc.		
11.75% due 01/15/19	1,100,000	1,080,750
Compass Minerals International, Inc.		

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4.88% due 07/15/242,4 St. Barbara Ltd.	1,100,000	1,078,000
8.88% due 04/15/184 First Quantum Minerals Ltd.	1,250,000	1,006,250
6.75% due 02/15/202,4	589,000	503,595
7.00% due 02/15/212,4 Commercial Metals Co.	589,000	496,233
4.88% due 05/15/23 Kissner Milling Company Ltd.	850,000	807,500
7.25% due 06/01/192,4 HIG BBC Intermediate Holdings LLC / HIG BBC Holdings Corp.	625,000	628,125
10.50% due 09/15/184,8 Total Basic Materials	625,000	596,875
Communications - 6.7% Starz LLC / Starz Finance Corp.		29,673,562
5.00% due 09/15/192	4,937,000	5,048,083
	Face Amount~	Value
CORPORATE BONDS†† - 52.8% (continued)		
Communications - 6.7% (continued)		
UPCB Finance III Ltd.		
6.63% due 07/01/202,4	\$ 3,250,000	\$ 3,396,249
Equinix, Inc.		
4.88% due 04/01/20	1,800,000	1,845,000
5.38% due 04/01/232	1,250,000	1,303,125
Alliance Data Systems Corp.		
6.38% due 04/01/204	2,750,000	2,849,688
Sprint Communications, Inc.		
9.00% due 11/15/184	1,100,000	1,270,500
11.50% due 11/15/21	1,003,000	1,213,630
Sprint Corp.		
7.88% due 09/15/232	1,826,000	1,860,238
DISH DBS Corp.		
6.75% due 06/01/212	1,375,000	1,497,031
EarthLink Holdings Corp.		
7.38% due 06/01/202	1,350,000	1,370,250
Altice S.A.		
7.75% due 05/15/222,4	1,311,000	1,360,163
Wind Acquisition Finance S.A.		
7.00% due 04/23/21	1,100,000 EUR	1,245,950
ViaSat, Inc.		
6.88% due 06/15/20	1,143,000	1,195,864
West Corp.		
5.38% due 07/15/224	1,100,000	1,056,000
Telesat Canada / Telesat LLC		
6.00% due 05/15/172,4	650,000	660,075
Clear Channel Worldwide Holdings, Inc.		
6.50% due 11/15/22	609,000	631,076
Hughes Satellite Systems Corp.		

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6.50% due 06/15/192	300,000	322,125
iHeartCommunications, Inc.		
11.25% due 03/01/21	312,000	319,410