

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

Advent Claymore Convertible Securities & Income Fund II
Form N-Q
March 29, 2016
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: November 1, 2015 – January 31, 2016

Item 1. Schedule of Investments.

Attached hereto.

Advent Claymore Convertible Securities and Income Fund II

SCHEDULE OF INVESTMENTS (Unaudited)

January 31, 2016

	Shares	Value
COMMON STOCKS [†] - 15.2%		
Consumer, Non-cyclical - 8.5%		
Gilead Sciences, Inc. ¹	31,700	\$2,631,099
Cigna Corp. ¹	19,181	2,562,582
GlaxoSmithKline plc ADR ¹	50,400	2,081,016
Bristol-Myers Squibb Co.	30,900	1,920,744
Biogen, Inc. ^{*,1}	6,000	1,638,360
Mylan N.V. ^{*,1}	25,500	1,343,595
Amgen, Inc. ¹	7,800	1,191,294
Olympus Corp. ¹	30,000	1,149,796
Incyte Corp. ^{*,1}	15,000	1,058,400
Roche Holding AG	4,000	1,030,205
Cempra, Inc. ^{*,1}	11,200	192,976
Total Consumer, Non-cyclical		16,800,067
Consumer, Cyclical - 2.3%		
Target Corp. ¹	27,900	2,020,519
General Motors	32,800	972,192

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Co. ¹		
Daimler		
AG — Class		
D ¹	12,046	836,285
Bayerische		
Motoren		
Werke AG ¹	8,400	696,779
Total		
Consumer,		
Cyclical		4,525,775
Financial -		
1.4%		
Unibail-Rodamco		
SE REIT ¹	5,580	1,400,778
Azimut		
Holding		
SpA ¹	66,000	1,381,886
Total		
Financial		2,782,664
Technology		
- 1.1%		
Xilinx,		
Inc. ¹	42,400	2,131,448
Industrial -		
1.0%		
Deutsche		
Post AG ¹	52,000	1,256,433
Koninklijke		
Philips		
N.V. ¹	28,512	755,705
Total		
Industrial		2,012,138
Communications		
- 0.9%		
Time		
Warner,		
Inc. ¹	24,600	1,732,824
Total		
Common		
Stocks		
(Cost		
\$32,399,101)		29,984,916
CONVERTIBLE		
PREFERRED		
STOCKS [†] -		
17.2%		
Consumer,		
Non-cyclical		
- 6.8%		
Teva		
Pharmaceutical		

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Industries Ltd. 7.00% due 12/15/18*	6,215	6,071,061
Anthem, Inc. 5.25% due 05/01/18 ¹	84,110	3,708,410
Allergan plc 5.50% due 03/01/18 ¹	3,701	3,509,621
Total Consumer, Non-cyclical Communications - 4.6%		13,289,092
Frontier Communications Corp. 11.13% due 06/29/18 ¹	102,322	9,145,540
Total Communications Financial - 4.2%		9,145,540
Wells Fargo & Co. 7.50% ^{1,2}	4,519	5,288,360
American Tower Corp. 5.25% due 05/15/17 ¹	21,900	2,171,604
AMG Capital Trust II 5.15% due 10/15/37 ¹	15,996	803,799
Total Financial Utilities - 1.6%		8,263,763
Dominion Resources, Inc. 6.38% due 07/01/17 ¹	44,111	2,194,964
	Shares	Value

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4.25% due 06/30/20 ^{1,4}	3,960,000 CAD	
5.13% due 06/30/19 ^{1,4}	2,696,000 CAD	2,034,381
Azimut Holding SpA		
2.13% due 11/25/20 ¹	2,200,000 EUR	2,706,876
Forest City Realty Trust, Inc.		
3.63% due 08/15/20	2,612,000	2,659,343
Conwert Immobilien Invest SE		
4.50% due 09/06/18 ¹	1,900,000 EUR	2,589,398

Colony
Capital, Inc. GREYWOLF STRATEGIC MASTER FUND SPC, LTD.—MSP5

By Jonathan Savitz,
Managing Member of Greywolf GP LLC, its General Partner

/s/ Jonathan Savitz
Jonathan Savitz