## FORM N-Q

# QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number

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

811-21309

Date of fiscal year end: October 31

Date of reporting period: November 1, 2016 - January 31, 2017

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

January 31, 2017

SCHEDULE OF INVESTMENTS (Unaudited)		January 31, 2017
COMMON STOCKS <sup>1</sup> - 11.7%	Shares	Value
Consumer, Non-cyclical - 3.7%		
Bristol-Myers Squibb Co.	70,800	\$ 3,480,528
Gilead Sciences, Inc. <sup>1</sup>	38,200	2,767,590
Merck & Company, Inc. <sup>1</sup> Cigna Corp. <sup>1</sup>	37,000 15,000	2,293,630 2,193,300
Biogen, Inc. <sup>11</sup>	7,500	2,079,300
Macquarie Infrastructure Corp.	25,600	1,919,744
Total Consumer, Non-cyclical		14,734,092
Communications - 2.1%		
Verizon Communications, Inc. <sup>1</sup>	70,200	3,440,502
CenturyLink, Inc.	113,400	2,932,524
Alphabet, Inc. — Class C'	2,875	2,290,771
Total Communications Financial - 2.1%		8,663,797
Wells Fargo & Co.	84,100	4,737,353
Lazard Ltd. — Class A <sup>1</sup>	90,500	3,844,440
Total Financial		8,581,793
Consumer, Cyclical - 1.9%		
General Motors Co.1	104,600	3,829,406
L Brands, Inc. <sup>1</sup>	50,200	3,022,542
Target Corp.1	14,000	902,720
Total Consumer, Cyclical		7,754,668
Industrial - 0.9%		
Lockheed Martin Corp.	14,600	3,669,418
Technology - 0.7%		
KLA-Tencor Corp. <sup>1</sup>	31,600	2,689,476
Basic Materials - 0.3%	10 ***	1 000 170
LyondeliBaseli Industries N.V. — Class A <sup>2</sup>	13,600	1,268,472
Total Common Stocks		47 004 740
(Cost \$46,239,044) CONVERTIBLE PREFERRED STOCKS <sup>†</sup> - 13.3%		47,361,716
Consumer, Non-cyclical - 4.7% Teva Pharmaceutical Industries Ltd.		
7.00% due 12/15/18	11,412	7,036,639
Allergan pic		1,000,000
5.50% due 03/01/181	8,638	6,836,891
Anthem, Inc.		
5.25% due 05/01/181	87,081	4,218,204
Tyson Foods, Inc.	11.000	700 500
4.75% due 07/15/17 Total Consumer, Non-cyclical	11,202	763,528
Industrial - 2.6%		18,855,262
Arconic, Inc.		
5.38% due 10/01/17'	113,222	4,151,851
Stericycle, Inc.		1,101,001
5.25% due 09/15/181	56,200	3,670,984
Belden, Inc.		
6.75% due 07/15/19 <sup>1</sup>	23,917	2,560,554
Total Industrial		10,383,389
Energy - 1.8%		
Hess Corp.		1 500 100
8.00% due 02/01/19' Anadarko Petroleum Corp.	70,871	4,588,188
7.50% due 06/07/18	36,252	1,569,349
Southwestern Energy Co.	00,202	1,000,040
CONVERTIBLE PREFERRED STOCKS <sup>1</sup> - 13.3% (continued)	Shares	Value
Energy - 1.8% (continued)		
6.25% due 01/15/18*	\$ 44,937	\$ 994,456
Total Energy		7,151,993
Communications - 1.7%		
Frontier Communications Corp.		
11.13% due 06/29/181	66,336	4,849,825
T-Mobile US, Inc. 5.50% due 12/15/171	21,716	2,218,507
Total Communications	21,710	7,068,332
Financial - 1.5%		1,000,332
Mandatory Exchangeable Trust		
5.75% due 06/03/19 <sup>3</sup>	18,167	2,244,806
American Tower Corp.		
5.50% due 02/15/181	20,881	2,105,431
KeyCorp		
7.75% <sup>1,4</sup>	10,342	1,405,167
Wells Fargo & Co. 7.50% <sup>1,4</sup>	365	438,776
7.50%** Total Financial	305	6,194,180
Total Financial Utilities - 0.9%		6,194,180
Utilities - 0.9% NextEra Energy, Inc.		
6.12% due 09/01/19	43,349	2,170,484
Great Plains Energy, Inc.	טייט,טיד	2,170,404
7.00% due 09/15/19	18,646	955,235
Dynegy, Inc.		
7.00% due 07/01/19	8,747	587,623
Total Utilities		3,713,342
Consumer, Cyclical - 0.1%		
William Lyon Homes	• ··-	
6.50% due 12/01/171	5,107	465,809
Total Convertible Desferred Steele		
Total Convertible Preferred Stocks (Cost \$57,720,831)		53,832,307
(Cost \$57,720,831) SHORT TERM INVESTMENTS† - 14.5%		33,832,307
Morgan Stanley Institutional Liquidity Government Portfolio		
0.47% <sup>5</sup>	58,363,619	58,363,619
Total Short Term Investments		00,000,018
(Cost \$58,363,619)		58,363,619
	Face	
	Amount~	Value

Technology 20 E%		
Technology - 20.5%		
Intel Corp.		
3.25% due 08/01/391	2,314,000	4,123,269
3.48% due 12/15/351	2,071,000	2,829,504
Micron Technology, Inc.		
3.00% due 11/15/431	4,085,000	4,199,891
2.13% due 02/15/331	546,000	1,240,103
1.63% due 02/15/33	411,000	916,016
ON Semiconductor Corp.		
1.00% due 12/01/201	5,650,000	5,971,343
ServiceNow, Inc.		
0.00% due 11/01/18 <sup>1.6</sup>	4,302,000	5,729,724
Microchip Technology, Inc.		
1.63% due 02/15/251	3,461,000	4,704,796
Lam Research Corp.		
1.25% due 05/15/181	2,331,000	4,417,244

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

	Face Amount~	Value
CONVERTIBLE BONDS <sup>11</sup> - 67.4% (continued) Fechnology - 20.5% (continued)		
ntegrated Device Technology, Inc.		
0.88% due 11/15/22	\$ 3,686,000 \$	3,934,80
IVIDIA Corp. 1.00% due 12/01/181	723,000	3,915,94
Thicroelectronics N.V.	723,000	3,915,94
0.00% due 07/03/19 <sup>6</sup>	3,200,000	3,804,00
Ilscripts Healthcare Solutions, Inc.	2 500 000	3,513,99
1.25% due 07/01/201 lectronics For Imaging, Inc.	3,588,000	3,513,99
0.75% due 09/01/19 <sup>1</sup>	2,789,000	2,926,70
Cornerstone OnDemand, Inc.		
1.50% due 07/01/181	2,794,000	2,904,01
iynchronoss Technologies, Inc. 0.75% due 08/15/191	2,745,000	2,877,10
Sypress Semiconductor Corp.	2,110,000	2,011,10
4.50% due 01/15/22 <sup>1,3</sup>	2,429,000	2,805,49
roadSoft, Inc. 1.00% due 09/01/221	2.455.000	2 654 60
eradyne, Inc.	2,155,000	2,654,69
1.25% due 12/15/23 <sup>1,3</sup>	2,154,000	2,442,09
rocade Communications Systems, Inc.		
1.38% due 01/01/201	2,200,000	2,216,50
dvanced Micro Devices, Inc. 2.13% due 09/01/26	1,423,000	2,132,72
alesforce.com, Inc.	1,423,000	2,132,72
0.25% due 04/01/181	1,420,000	1,798,07
eeco Instruments, Inc.		
2.70% due 01/15/23	1,738,000	1,707,58
SG Systems International, Inc. 4.25% due 03/15/36 <sup>13</sup>	1.458.000	1,622,02
4.25% due 03/15/36 "	1,400,000	1,022,02
0.25% due 10/01/191	1,270,000	1,536,70
phi Corp.		
0.75% due 09/01/21 <sup>3</sup>	1,407,000	1,523,95
trix Systems, Inc. 0.50% due 04/15/191	1,294,000	1,502,65
uance Communications, Inc.		
1.00% due 12/15/351	1,316,000	1,229,63
volent Health, Inc.		
2.00% due 12/01/21 <sup>3</sup> erint Systems, Inc.	840,000	906,67
1.50% due 06/01/211	785,000	746,24
otal Technology		82,833,52
onsumer, Non-cyclical - 13.2%	-	
onis Pharmaceuticals, Inc.		
1.00% due 11/15/211	5,702,000	5,744,76
/right Medical Group, Inc. 2.00% due 02/15/20	E 044 000	5,465,12
ioMarin Pharmaceutical, Inc.	5,011,000	5,405,12
1.50% due 10/15/201	2,467,000	2,985,06
0.75% due 10/15/18	1,613,000	1,867,04
lologic, Inc.		
2.00% due 03/01/42 <sup>17,8</sup> 0.00% due 12/15/43 <sup>18,79</sup>	1,797,000 1,450,000	2,459,64 1,779,87
0.0078 due 12/10/40		1,773,07
ONVERTIBLE BONDS <sup>11</sup> - 67.4% (continued)	Face Amount~	Value
onsumer, Non-cyclical - 13.2% (continued)		
uronet Worldwide, Inc.		
1.50% due 10/01/441	\$ 2,856,000 \$	3,266,55
ealthSouth Corp. 2.00% due 12/01/431	2.763.000	3,151,54
lolina Healthcare, Inc.	2,,00,000	0,101,01
1.63% due 08/15/441	2,533,000	2,950,94
orizon Pharma Investment Ltd.		
2.50% due 03/15/221	2,561,000	2,466,56
evro Corp. 1.75% due 06/01/21		2,342,53
	1 981 000	
edicines Co.	1,981,000	
2.75% due 07/15/233	1,981,000 2,252,000	
2.75% due 07/15/23 <sup>3</sup> JVasive, Inc.	2,252,000	2,273,11
2.75% due 07/15/23 <sup>3</sup> iVasive, Inc. 2.25% due 03/15/21 <sup>1.3</sup>		2,273,11
2.75% due 07/15/23 <sup>3</sup> V/asive, Inc. 2.25% due 03/15/21 <sup>1.3</sup> acaret Corp.	2,252,000	2,273,11
2.75% due 07/15/23 <sup>3</sup> I/Vasive, Inc. 2.25% due 03/15/21 <sup>1,3</sup> acatre Corp. 5.00% due 02/15/21 <sup>1,3</sup>	2,252,000	2,273,11
2.75% due 07/15/23 <sup>3</sup> Vasive, Inc. 2.25% due 03/15/21 <sup>1,3</sup> racare Corp. 5.00% due 02/15/21 <sup>1,3</sup> zz Investments LLd. 1.88% due 08/15/21 <sup>1</sup>	2,252,000	2,273,11 2,259,33 1,740,15
2.75% due 07/15/23 <sup>3</sup> Vasive, Inc. 2.25% due 03/15/21 <sup>1,3</sup> acare Corp. 5.00% due 02/15/21 <sup>1,3</sup> zz Investments I Ltd. 1.88% due 08/15/21 <sup>1</sup> sulet Corp.	2,252,000 1,710,000 1,750,000 1,648,000	2,273,11 2,259,33 1,740,15 1,663,45
2.75% due 07/15/23 <sup>3</sup> Vasive, Inc. 2.25% due 03/15/21 <sup>1,3</sup> acare Corp. 5.00% due 02/15/21 <sup>1,3</sup> 22 Investments I Ltd. 1.88% due 08/15/21 <sup>1</sup> sulet Corp. 1.25% due 09/15/21 <sup>3</sup>	2,252,000 1,710,000 1,750,000	2,273,11 2,259,33 1,740,15 1,663,45
2.75% due 07/15/23 <sup>3</sup> \/Asike, Inc. 2.25% due 03/15/21 <sup>1.3</sup> /acare Corp. 5.00% due 02/15/21 <sup>1.3</sup> Zz Investments L Ld. 1.88% due 08/15/21 <sup>1</sup> sulet Corp. 1.25% due 09/15/21 <sup>3</sup> Sainsbury plc	2,252,000 1,710,000 1,750,000 1,648,000 1,407,000	2,273,11 2,259,33 1,740,15 1,663,45 1,393,80
2.75% due 07/15/23 <sup>3</sup> iVasive, Inc. 2.25% due 03/15/21 <sup>1.3</sup> acare Corp. 5.00% due 02/15/21 <sup>1.3</sup> zz Investments I Ltd. 1.88% due 03/15/21 <sup>1</sup> sulter Corp. 1.25% due 03/15/21 <sup>3</sup> Sainsbury plc 1.25% due 11/21/19 <sup>1</sup>	2,252,000 1,710,000 1,750,000 1,648,000	2,273,11 2,259,33 1,740,11 1,663,44 1,393,80
2.75% due 07/15/23 <sup>3</sup> Vlasive, Inc. 2.25% due 03/15/21 <sup>1,3</sup> acare Corp. 5.00% due 02/15/21 <sup>1,3</sup> 2z Investments I Ltd. 1.88% due 08/15/21 <sup>1</sup> Julet Corp. 1.25% due 08/15/21 <sup>3</sup> Sainsbury Plc 1.25% due 11/21/19 <sup>1</sup> 2yte Corp. 0.38% due 11/15/18 <sup>1</sup>	2,252,000 1,710,000 1,750,000 1,648,000 1,407,000	2,273,1 2,259,3 1,740,1 1,663,4 1,393,8 1,315,9
2.75% due 07/15/23 <sup>3</sup> Vasive, Inc. 2.25% due 03/15/21 <sup>1.3</sup> acare Corp. 5.00% due 02/15/21 <sup>1.3</sup> zz Investments I Ltd. 1.88% due 08/15/21 <sup>1</sup> ulet Corp. 1.25% due 09/15/21 <sup>3</sup> Sainsbury plc 1.25% due 09/15/21 <sup>3</sup> Sainsbury plc 1.25% due 11/21/19 <sup>1</sup> yte Corp. 0.38% due 11/15/18 <sup>1</sup> pomed, Inc.	2,252,000 1,710,000 1,750,000 1,648,000 1,407,000 1,000,000 GBP 501,000	2,273,1 2,259,33 1,740,11 1,663,44 1,393,80 1,315,91 1,189,50
2.75% due 07/15/23 <sup>3</sup> Vasive, Inc. 2.25% due 03/15/21 <sup>1.3</sup> areare Corp. 5.00% due 02/15/21 <sup>1.3</sup> zz Investments I Ltd. 1.88% due 08/15/21 <sup>1</sup> sulet Corp. 1.25% due 09/15/21 <sup>3</sup> Jainsbury Plc 1.25% due 11/21/19 <sup>1</sup> tyte Corp. 0.38% due 11/15/18 <sup>1</sup> upomed, Inc. 2.50% due 09/01/21 <sup>1</sup>	2,252,000 1,710,000 1,750,000 1,648,000 1,407,000 1,000,000 GBP	2,273,11 2,259,33 1,740,16 1,663,45 1,393,80 1,315,91 1,189,50
2.75% due 07/15/23 <sup>3</sup> VVasive, Inc. 2.25% due 03/15/21 <sup>1,3</sup> acare Corp. 5.00% due 02/15/21 <sup>1,3</sup> zz Investments L Ld. 1.88% due 08/15/21 <sup>3</sup> Juet Corp. 1.25% due 03/15/21 <sup>3</sup> Sainsbury plc 1.25% due 11/21/19 <sup>1</sup> Syte Corp. 0.38% due 11/21/19 <sup>1</sup> Syte Corp. 0.38% due 09/01/21 <sup>1</sup> syte Morp.	2,252,000 1,710,000 1,750,000 1,648,000 1,407,000 1,000,000 GBP 501,000 1,027,000	2,273,11 2,259,33 1,740,15 1,663,48 1,393,80 1,315,97 1,189,56 1,189,56 1,178,48
2.75% due 07/15/23 <sup>3</sup> Vasive, Inc: 2.25% due 03/15/21 <sup>1.3</sup> acare Corp. 5.00% due 02/15/21 <sup>1.3</sup> 2.2 Investments I Ltd. 1.88% due 08/15/21 <sup>1</sup> ulet Corp. 1.25% due 09/15/21 <sup>3</sup> 3iansbury ple 1.25% due 11/21/19 <sup>1</sup> yte Corp. 1.25% due 11/21/19 <sup>1</sup> yte Corp. 5.0% due 09/01/21 <sup>1</sup> vis Oncology, Inc. 5.0% due 09/15/21	2,252,000 1,710,000 1,750,000 1,648,000 1,407,000 1,000,000 GBP 501,000	2,273,11 2,259,33 1,740,15 1,663,48 1,393,80 1,315,97 1,189,56 1,189,56 1,178,48
2.75% due 07/15/23 <sup>3</sup> Vasive, Inc. 2.25% due 03/15/21 <sup>1,3</sup> acare Corp. 500% due 02/15/21 <sup>1,3</sup> acare Corp. 500% due 02/15/21 <sup>13</sup> at let Corp. 1.25% due 09/15/21 <sup>3</sup> ainsbury plc 1.25% due 09/15/21 <sup>3</sup> ainsbury plc 1.25% due 11/21/19 <sup>1</sup> yte Corp. 3.88% due 11/21/19 <sup>1</sup> yte Corp. 3.88% due 11/21/19 <sup>1</sup> yte Corp. 3.88% due 09/01/21 <sup>1</sup> ytis Oncology, Inc. 2.50% due 09/01/21 <sup>1</sup> ytis Oncology, Inc.	2,252,000 1,710,000 1,750,000 1,648,000 1,407,000 1,000,000 GBP 501,000 1,027,000	2,273,1 2,259,33 1,740,11 1,663,44 1,393,80 1,315,93 1,189,50 1,178,44 1,178,44
2.75% due 07/15/23 <sup>3</sup> Vasive, Inc. 2.5% due 03/15/21 <sup>1,3</sup> acare Corp. 5.00% due 02/15/21 <sup>1,3</sup> acare Lorp. 5.00% due 02/15/21 <sup>1,3</sup> acare Dev. 2.5% due 03/15/21 <sup>3</sup> alinsbury plc 2.5% due 10/15/13 <sup>1</sup> pier Corp. 2.5% due 11/15/18 <sup>1</sup> pomed, Inc. 2.50% due 09/15/21 3.38% due 11/15/18 <sup>1</sup> pomed, Inc. 2.50% due 09/15/21 acampo Pharmaceuticals, Inc. 3.25% due 12/15/21 <sup>3</sup>	2,252,000 1,710,000 1,750,000 1,648,000 1,407,000 1,000,000 GBP 501,000 1,027,000 881,000 1,126,000	2,273,1 2,259,3 1,740,1: 1,663,4 1,393,8 1,315,9 1,189,50 1,178,4 1,153,0 1,101,3
2.75% due 07/15/23 <sup>3</sup> Vasive, Inc. 2.25% due 03/15/21 <sup>1,3</sup> racare Corp. 5.00% due 02/15/21 <sup>1,3</sup> zz Investments L Ld. 1.88% due 08/15/21 <sup>1</sup> sulet Corp. 1.25% due 09/15/21 <sup>3</sup> Sainsbury plc 1.25% due 11/21/19 <sup>1</sup> tyte Corp. 0.38% due 09/01/21 <sup>1</sup> syte Corp. 0.38% due 09/01/21 <sup>1</sup> syte Corp. 0.38% due 09/01/21 <sup>1</sup> syte Corp. 2.50% due 09/01/21 <sup>1</sup> syte Corp. 2.50% due 09/15/21 campo Pharmaceuticals, Inc. 3.25% due 12/15/21 <sup>3</sup> ercept Pharmaceuticals, Inc. 3.25% due 70/10/23	2,252,000 1,710,000 1,750,000 1,648,000 1,407,000 1,000,000 GBP 501,000 1,027,000 881,000	2,273,1 2,259,3 1,740,1 1,663,4 1,393,80 1,315,9 1,189,50 1,178,4 1,153,00 1,101,3
2.75% due 07/15/23 <sup>3</sup> Vlasive, Inc. 2.25% due 03/15/21 <sup>1,3</sup> acare Corp. 5.00% due 02/15/21 <sup>1,3</sup> zz Investments I Ltd. 1.88% due 08/15/21 <sup>1</sup> sulet Corp. 1.25% due 09/15/21 <sup>3</sup> Sainsbury pic 1.25% due 09/15/21 <sup>3</sup> Sainsbury pic 1.25% due 11/21/19 <sup>1</sup> syte Corp. 0.38% due 11/21/19 <sup>1</sup> syte Corp. 0.38% due 09/01/21 <sup>1</sup> syte Corp. 2.50% due 09/01/21 <sup>1</sup> syte Corp. 2.50% due 09/15/21 campo Pharmaceuticals, Inc. 3.25% due 12/15/21 <sup>3</sup> ercept Pharmaceuticals, Inc. 3.25% due 07/01/23 tradiafe Ltd.	2,252,000 1,710,000 1,750,000 1,648,000 1,407,000 1,000,000 GBP 501,000 1,027,000 881,000 1,126,000 1,126,000	2,273,11 2,259,33 1,740,15 1,663,44 1,393,80 1,315,91 1,189,50 1,178,44 1,153,00 1,101,33 1,070,42
2.75% due 07/15/23 <sup>3</sup> Vasive, Inc. 2.25% due 03/15/21 <sup>1,3</sup> areare Corp. 5.00% due 02/15/21 <sup>1,3</sup> 22 Investments I Ltd. 1.88% due 08/15/21 <sup>1</sup> sulte Corp. 1.25% due 09/15/21 <sup>3</sup> Sainsbury plc 1.25% due 09/15/21 <sup>3</sup> 2.50% due 11/15/18 <sup>1</sup> pomed, Inc. 2.50% due 09/01/21 <sup>1</sup> 2.50% due 09/15/21 icampo Pharmaceuticals, Inc. 2.25% due 12/15/21 <sup>3</sup> ercept Pharmaceuticals, Inc. 3.25% due 07/01/23 urbalife Ltd. 2.00% due 08/15/19 <sup>1</sup>	2,252,000 1,710,000 1,750,000 1,648,000 1,407,000 1,000,000 GBP 501,000 1,027,000 881,000 1,126,000	2,273,11 2,259,33 1,740,15 1,663,44 1,393,80 1,315,91 1,189,50 1,178,44 1,153,00 1,101,33 1,070,42
2.75% due 07/15/23 <sup>3</sup> Vlasive, Inc. 2.25% due 03/15/21 <sup>1,3</sup> acare Corp. 5.00% due 02/15/21 <sup>1,3</sup> zz Investments I Ltd. 1.88% due 08/15/21 <sup>3</sup> Sainsbury plc 1.25% due 03/15/21 <sup>3</sup> Sainsbury plc 1.25% due 03/15/21 <sup>3</sup> Sainsbury plc 1.25% due 11/21/19 <sup>1</sup> Syte Corp. 0.38% due 03/12/1 <sup>1</sup> Syte Corp. 0.38% due 03/12/1 <sup>1</sup> Syte Corp. 2.50% due 03/15/21 I campo Pharmaceuticals, Inc. 2.50% due 03/15/21 i campo Pharmaceuticals, Inc. 2.50% due 03/15/21 i campo Pharmaceuticals, Inc. 3.25% due 03/15/19 <sup>1</sup> memet Fleet Management Corp.	2,252,000 1,710,000 1,750,000 1,648,000 1,407,000 1,000,000 GBP 501,000 1,027,000 881,000 1,126,000 1,126,000	2,273,1 2,259,33 1,740,11 1,663,44 1,393,88 1,315,93 1,189,58 1,178,44 1,153,00 1,101,30 1,070,42 906,31
2.75% due 07/15/23 <sup>3</sup> Vlasive, Inc. 2.25% due 03/15/21 <sup>1,3</sup> racare Corp. 5.00% due 02/15/21 <sup>1,3</sup> 2z Investments L Ld. 1.88% due 08/15/21 <sup>1</sup> sulet Corp. 1.25% due 03/15/21 <sup>3</sup> Sainsbury plc 1.25% due 11/21/19 <sup>1</sup> Syte Corp. 0.38% due 09/15/21 <sup>3</sup> 2.50% due 09/01/21 <sup>1</sup> Syte Corp. 2.50% due 09/01/21 <sup>1</sup> Syte Corp. 2.50% due 09/01/21 <sup>1</sup> Syte Corp. 2.50% due 09/15/21 campo Pharmaceuticals, Inc. 3.25% due 12/15/21 <sup>3</sup> ercept Pharmaceuticals, Inc. 3.25% due 09/15/21 ercept Pharmaceuticals, Inc. 3.25% due 09/15/21 ercept Pharmaceuticals, Inc. 3.25% due 09/15/21 <sup>3</sup> ercept Pharmaceuticals, Inc. 3.25% due 09/15/19 <sup>1</sup> ercept Pharmaceuticals, Inc. 3.25% due 09/15/19 <sup>1</sup> ercept BloSolutions, Inc.	2,252,000 1,710,000 1,750,000 1,648,000 1,648,000 1,407,000 1,000,000 GBP 501,000 1,027,000 1,027,000 1,126,000 1,126,000 1,158,000 941,000 875,000 CAD	2,273,11 2,259,33 1,740,15 1,663,44 1,393,80 1,315,93 1,189,56 1,178,48 1,153,00 1,101,30 1,101,30 1,070,42 906,30 694,63
2.75% due 07/15/23 <sup>3</sup> Vlasive, Inc. 2.25% due 03/15/21 <sup>1,3</sup> acare Corp. 5.00% due 02/15/21 <sup>1,3</sup> zz Investments I Ltd. 1.88% due 08/15/21 <sup>3</sup> Szinsbury plc 1.25% due 09/15/21 <sup>3</sup> Sainsbury plc 1.25% due 09/15/21 <sup>3</sup> 0.88% due 01/12/11 <sup>9</sup> Vie Corp. 0.38% due 11/15/18 <sup>1</sup> 1.25% due 09/15/21 Corp. 2.50% due 0	2,252,000 1,710,000 1,750,000 1,648,000 1,407,000 1,000,000 GBP 501,000 1,027,000 881,000 1,126,000 1,158,000 941,000	2,273,11 2,259,33 1,740,15 1,663,44 1,393,80 1,315,93 1,189,56 1,178,48 1,153,00 1,101,30 1,101,30 1,070,42 906,30 694,63
2.75% due 07/15/23 <sup>3</sup> iVasive, Inc. 2.25% due 03/15/21 <sup>13</sup> acare Corp. 5.00% due 03/15/21 <sup>13</sup> 2.2 Investments I Ltd. 1.88% due 03/15/21 <sup>3</sup> Sullet Corp. 1.25% due 03/15/21 <sup>3</sup> Sainsbury pic 1.25% due 03/15/21 <sup>3</sup> Sainsbury pic 1.25% due 03/15/21 <sup>3</sup> Syle Corp. 0.38% due 11/15/18 <sup>3</sup> Symmed, Inc. 2.50% due 03/15/21 1.25% due 03/15/21 Syle 03/15/21 Syle 03/15/21 Syle 03/15/21 Syle 03/15/21 Syle 03/15/19 <sup>3</sup> Syle 03/15/19 <sup>3</sup>	2,252,000 1,710,000 1,750,000 1,648,000 1,648,000 1,007,000 1,007,000 1,007,000 1,027,000 881,000 1,126,000 1,126,000 1,158,000 941,000 875,000 CAD 541,000	2,273,11 2,259,33 1,740,15 1,663,45 1,393,80 1,315,97 1,189,56 1,178,46 1,153,00 1,101,36 1,070,42 906,30 694,62 664,41
2.75% due 07/15/23 <sup>3</sup> JVasive, Inc. 2.25% due 03/15/21 <sup>1,3</sup> vacare Corp. 5.00% due 02/15/21 <sup>1,3</sup> zz Investments I. Ld. 1.88% due 08/15/21 <sup>1</sup> suite Corp. 1.25% due 01/15/21 <sup>3</sup> Sainsbury plc 1.25% due 11/12/119 <sup>1</sup> cytle Corp. 0.38% due 01/12/1 <sup>1</sup> 0.38% due 01/15/18 <sup>1</sup> spomed, Inc. 2.50% due 09/01/21 <sup>1</sup> 0.00% due 09/15/21 ucampo Pharmaceuticals, Inc. 3.25% due 03/15/21 <sup>3</sup> streated Pharmaceuticals, Inc. 3.25% due 08/15/19 <sup>1</sup> erreept Pharmaceuticals, Inc. 3.25% due 08/15/19 <sup>1</sup> errent Fleet Management Corp. 4.25% due 08/15/19 <sup>1</sup> errent Fleet Management Corp.	2,252,000 1,710,000 1,750,000 1,648,000 1,648,000 1,407,000 1,000,000 GBP 501,000 1,027,000 1,027,000 1,126,000 1,126,000 1,158,000 941,000 875,000 CAD	2,273,11 2,259,33 1,740,15 1,663,45 1,393,80 1,315,97 1,189,56 1,178,48 1,153,00 1,101,36 1,070,42 906,30 694,63 664,41
2.75% due 07/15/23 <sup>3</sup> iVasive, Inc. 2.25% due 03/15/21 <sup>1,3</sup> aracare Corp. 5.00% due 02/15/21 <sup>1,3</sup> zz Investments I Ltd. 1.88% due 03/15/21 <sup>3</sup> Sainsbury plc 1.25% due 03/15/21 <sup>3</sup> Sainsbury plc 1.25% due 03/15/21 <sup>3</sup> Sainsbury plc 1.25% due 03/15/21 <sup>3</sup> Solution (Corp. 0.38% due 11/15/18 <sup>1</sup> 1.25% due 03/01/21 <sup>1</sup> ouis Oncology, Inc. 2.50% due 03/01/21 <sup>1</sup> Solution (Corp.) 2.50% due 03/15/21 <sup>3</sup> Solution (Corp.) 2.50% due 03/15/21 <sup>3</sup> Solution (Corp.) 2.50% due 03/15/21 Solution (Corp.) 2.50% due 03/15/21 Solution (Corp.) 2.50% due 03/15/1 <sup>3</sup> Solution (Corp.) 2.50% due 03/15/1 <sup>9</sup> Solution (Corp.) 2.50% due 03/15/1 <sup>9</sup> Solutions, Inc. 2.20% due 03/15/1 <sup>9</sup> Solutions, Inc. 2.28% due 03/15/21 Solutions, Inc. 2.13% due 06/01/21 Solutions, Inc. 2.13% due 05/01/21 Solutions, Inc. 2.13% due	2,252,000 1,710,000 1,750,000 1,648,000 1,648,000 1,007,000 1,007,000 1,007,000 1,027,000 881,000 1,126,000 1,126,000 1,158,000 941,000 875,000 CAD 541,000	2,273,11 2,259,33 1,740,15 1,663,45 1,393,80 1,315,97 1,189,56 1,178,46 1,153,00 1,101,36 1,1070,42 906,30 694,64
2.75% due 07/15/23 <sup>3</sup> JVasive, Inc. 2.25% due 03/15/21 <sup>13</sup> vacare Corp. 5.00% due 02/15/21 <sup>13</sup> Zi Investments I Ltd. 1.88% due 03/15/21 <sup>3</sup> Sainsbury ple 1.25% due 03/15/21 <sup>3</sup> Sainsbury ple 1.25% due 11/21/19 <sup>1</sup> Corp. 0.38% due 11/15/18 <sup>1</sup> spomed, Inc. 2.50% due 03/15/21 0.38% due 11/15/18 <sup>1</sup> spomed, Inc. 2.50% due 03/15/21 Leampo Pharmaceuticals, Inc. 3.25% due 12/15/21 <sup>3</sup> tercept Pharmaceuticals, Inc. 3.25% due 12/15/21 <sup>3</sup> tercept Pharmaceuticals, Inc. 3.25% due 03/15/21 Utabalite Ltd. 2.00% due 03/15/19 <sup>1</sup> ement Fleet Management Corp. 4.25% due 03/15/21 splaife Ltd. 2.00% due 03/15/19 <sup>1</sup> ement Fleet Management Corp. 4.25% due 03/15/21 plaife Ltd. 2.88% due 01/15/21 splaifen Corp. 2.13% due 03/01/21 tat Consumer, Non-cyclical sommunications - <b>12.1%</b>	2,252,000 1,710,000 1,750,000 1,648,000 1,648,000 1,007,000 1,007,000 1,007,000 1,027,000 881,000 1,126,000 1,126,000 1,158,000 941,000 875,000 CAD 541,000	2,273,11 2,259,33 1,740,15 1,663,45 1,393,80 1,315,97 1,189,56 1,178,48 1,153,00 1,101,36 1,1070,42 906,30 694,63 664,41 424,11
2.75% due 07/15/21 <sup>3</sup> uVasive, Inc. 2.25% due 03/15/21 <sup>1,3</sup> vacare Corp. 5.00% due 02/15/21 <sup>1,3</sup> vaz Investments I Ltd. 1.88% due 03/15/21 <sup>3</sup> 2.12% due 03/15/21 <sup>3</sup> Sainsbury ple 1.25% due 03/15/21 <sup>3</sup> Sainsbury ple 1.25% due 03/15/21 <sup>3</sup> 0.38% due 11/15/18 <sup>1</sup> appomed, Inc. 2.50% due 03/01/21 <sup>1</sup> 10% Concology, Inc. 2.50% due 03/15/21 ucampo Pharmaceuticals, Inc. 3.25% due 12/15/21 <sup>3</sup> tercept Pharmaceuticals, Inc. 3.25% due 03/15/21 ucampo Pharmaceuticals, Inc. 3.25% due 03/15/21 2.20% due 03/15/19 <sup>1</sup> ement Fied Management Corp. 4.25% due 03/15/19 <sup>1</sup> ement Fied Management Corp. 4.25% due 03/15/19 <sup>1</sup> ement Fied Management Corp. 4.25% due 03/15/21 2.30% due 03/15/21 2.30% due 03/15/21 3.25% due 03/15/21	2,252,000 1,710,000 1,750,000 1,648,000 1,648,000 1,007,000 1,007,000 1,007,000 1,027,000 881,000 1,126,000 1,126,000 1,158,000 941,000 875,000 CAD 541,000	2,273,11 2,259,33 1,740,15 1,663,45 1,393,80 1,315,97 1,189,56 1,178,48 1,153,00 1,101,36 1,070,42 906,30 694,63 664,41 424,11 53,507,81
Idelianes Co.         2.75% due 07/15/23 <sup>3</sup> LiVasive, Inc.         2.25% due 03/15/21 <sup>13</sup> vacare Corp.         5.00% due 02/15/21 <sup>13</sup> azz Investments I Ltd.         1.88% due 09/15/21 <sup>10</sup> sub 00/15/21 <sup>10</sup> sub 00/15/21 <sup>10</sup> Sainsbury plc         1.25% due 09/15/21 <sup>10</sup> Solow due 09/15/21 <sup>10</sup> Solow due 09/12/1 <sup>11</sup> Jovis Oncology, Inc.         2.50% due 09/15/21 <sup>10</sup> Ivacampo Pharmaceuticals, Inc.         3.25% due 12/15/21 <sup>11</sup> Ivacampo Pharmaceuticals, Inc.         3.25% due 07/01/23         Ireferablife Ltd.         2.00% due 08/15/19 <sup>10</sup> Itement Fleet Management Corp.         4.25% due 06/30/20 <sup>0</sup> Immergent BioSolutions, Inc.         2.88% due 01/15/21         teplejen Corp.         2.13% due 08/15/19 <sup>10</sup> Ist Hevork Corp.         3.28% due 08/15/21         teplejen Corp.	2,252,000 1,710,000 1,750,000 1,648,000 1,407,000 1,000,000 GBP 501,000 1,027,000 1,027,000 881,000 1,126,000 1,126,000 1,158,000 941,000 875,000 CAD 541,000 370,000	2,273,11 2,259,33 1,740,15 1,663,45 1,393,80 1,315,97 1,189,56 1,178,48 1,153,00 1,101,36 1,070,42 906,30 694,63 664,41 424,11 53,507,81

January 31, 2017

0.50% due 12/15/36 <sup>3</sup>	1,610,000	1,625,094
Twitter, Inc.		
0.25% due 09/15/19 <sup>1</sup>	4,250,000	4,002,969
1.00% due 09/15/21 <sup>1</sup>	2,081,000	1,908,017
Priceline Group, Inc.		
0.35% due 06/15/201	4,213,000	5,632,254
FireEye, Inc.		
1.00% due 06/01/351	2,700,000	2,494,125
1.63% due 06/01/35	1,678,000	1,502,859

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

	Face Amount~	Valu
CONVERTIBLE BONDS <sup>††</sup> - 67.4% (continued) Communications - 12.1% (continued)		
Proofpoint, Inc.		
0.75% due 06/15/201	\$ 2,677,000 \$	3,214,07
WebMD Health Corp.	1,240,000	4 070 7
2.50% due 01/31/18 2.63% due 06/15/23 <sup>3</sup>	1,240,000 1,304,000	1,278,74 1,235,54
1.50% due 12/01/20	561,000	636,73
Ctrip.com International Ltd.		
1.25% due 10/15/181	1,250,000	1,517,96
1.00% due 07/01/20	1,347,000	1,425,29
Web.com Group, Inc. 1.00% due 08/15/18	3,000,000	2,891,25
Liberty Media Corp.	5,000,000	2,031,20
1.38% due 10/15/23	1,769,000	1,921,57
Ciena Corp.		
4.00% due 12/15/201	996,000	1,395,64
Norld Wrestling Entertainment, Inc.	1,203,000	1 215 0
3.38% due 12/15/23 <sup>3</sup> Liberty Interactive LLC	1,203,000	1,215,03
1.75% due 09/30/46 <sup>13</sup>	1,067,000	1,202,37
Zillow Group, Inc.	.,,	.,,.
2.00% due 12/01/213	301,000	304,19
Total Communications		48,777,47
Financial - 7.3%		
Colony NorthStar, Inc.		
3.88% due 01/15/211	6,075,000	6,093,98
Colony Starwood Homes	2,980,000	2 274 44
3.00% due 07/01/191 Forest City Realty Trust, Inc.	2,980,000	3,371,12
4.25% due 08/15/18	2,820,000	3,205,98
VEREIT Inc.	2,020,000	0,200,00
3.00% due 08/01/18	3,100,000	3,086,43
Air Lease Corp.		
3.88% due 12/01/18 <sup>1</sup>	2,091,000	2,916,94
Starwood Property Trust, Inc.		0.044.00
4.00% due 01/15/19 <sup>1</sup> Fidelity National Financial, Inc.	2,314,000	2,614,82
4.25% due 08/15/18 <sup>1</sup>	1,074,000	2,141,95
Extra Space Storage, LP	1,000	2,141,00
3.13% due 10/01/35 <sup>1,3</sup>	1,683,000	1,735,59
Blackhawk Network Holdings, Inc.		
1.50% due 01/15/223	1,322,000	1,333,56
PRA Group, Inc.	4 470 000	1 100 11
3.00% due 08/01/201 MGIC Investment Corp.	1,173,000	1,122,41
2.00% due 04/01/201	596,000	917,84
Empire State Realty OP, LP	000,000	511,04
2.63% due 08/15/193	792,000	901,89
Total Financial		29,442,56
Energy - 6.1%	· · · · · · · · · · · · · · · · · · ·	20,442,00
Chesapeake Energy Corp.		
	- 8,206,000	8,785,54
Chesapeake Energy Corp.		
Chesapeake Energy Corp.	Face	8,785,54
Chesapeake Energy Corp. 5.50% due 09/15/26 <sup>3</sup>		
Chesapeake Energy Corp. 5.50% due 09/15/26 <sup>3</sup> CONVERTIBLE BONDS <sup>11</sup> - 67.4% (continued)	Face	8,785,54
Chesapeake Energy Corp. 5.50% due 09/15/26 <sup>3</sup>	Face Amount~	8,785,54 Valu
Chesapeake Energy Corp. 5.50% due 09/15/26 <sup>3</sup> CONVERTIBLE BONDS <sup>1†</sup> - 67.4% (continued) Energy - 6.1% (continued) Weatherford International Ltd. 5.88% due 07/01/21 <sup>1</sup>	Face Amount~	8,785,54 Valu
Chesapeake Energy Corp. 5.50% due 09/15/26 <sup>9</sup> CONVERTIBLE BONDS <sup>11</sup> - 67.4% (continued) Energy - 6.1% (continued) Weatherford International Ltd. 5.88% due 07/01/21 <sup>1</sup> Vabors Industries, Inc.	Face Amount~ \$ 6,238,000	8,785,54 Valu \$ 6,998,25
CONVERTIBLE BONDS <sup>11</sup> - 67.4% (continued)           CONVERTIBLE BONDS <sup>11</sup> - 67.4% (continued)           Beatherford International Ltd.           5.88% due 07/01/21 <sup>1</sup> Vasherford International Ltd.           5.75% due 07/15/24 <sup>3</sup>	Face Amount~	8,785,54 Valu \$ 6,998,25
CONVERTIBLE BONDS <sup>11</sup> - 67.4% (continued) CONVERTIBLE BONDS <sup>11</sup> - 67.4% (continued) Energy - 6.1% (continued) Weatherford International Ltd. 5.88% due 07/01/21 <sup>1</sup> Vabors Industries, Inc. 0.75% due 01/15/24 <sup>3</sup> M Energy Co.	Face Amount~ \$ 6,238,000 2,328,000	8,785,54 Valu \$ 6,998,25 2,360,01
CONVERTIBLE BONDS11 - 67.4% (continued) Energy - 6.1% (continued) Weatherford International Ltd. 5.88% due 07/01/21 <sup>1</sup> Nabors Industries, Inc. 0.75% due 01/15/24 <sup>3</sup> SM Energy Co. 1.50% due 07/01/21	Face Amount~ \$ 6,238,000	8,785,54 Valu \$ 6,998,25 2,360,01
CONVERTIBLE BONDS <sup>11</sup> - 67.4% (continued)           Energy - 6.1% (continued)           Weatherford International Ltd.           5.80% due 07/01/21 <sup>1</sup> Vabors Industries, Inc.           0.75% due 01/15/24 <sup>3</sup> M Energy Co.           1.50% due 07/01/21	Face Amount~ \$ 6,238,000 2,328,000	8,785,54 Valu \$ 6,998,25 2,360,01 1,630,25
Chesapeake Energy Corp. 5.50% due 09/15/26 <sup>3</sup> CONVERTIBLE BONDS <sup>11</sup> - 67.4% (continued) Energy - 6.1% (continued) Weatherford International Ltd. 5.88% due 07/01/21 <sup>1</sup> Nabors Industries, Inc. 0.75% due 07/01/21 <sup>1</sup> SM Energy Co. 1.50% due 07/15/24 <sup>3</sup> SM Energy Co. 1.50% due 07/15/21 <sup>1</sup>	Face Amount~ \$ 6,238,000 2,328,000 1,488,000	8,785,54 Valu \$ 6,998,25 2,360,01 1,630,29
Chesapeake Energy Corp. 5.50% due 09/15/26 <sup>3</sup> CONVERTIBLE BONDS <sup>11</sup> - 67.4% (continued) Energy - 6.1% (continued) Weatherford International Ltd. 5.8% due 07/01/21 <sup>1</sup> Nabors Industries, Inc. 0.75% due 07/01/21 <sup>4</sup> SM Energy Co. 1.50% due 07/01/21 PDC Energy, Inc. 1.13% due 09/15/21 <sup>1</sup> Ensco Jersey Finance Ltd. 3.00% due 01/31/24 <sup>3</sup>	Face Amount~ \$ 6,238,000 2,328,000 1,488,000	8,785,54 Valu \$ 6,998,25 2,360,01 1,630,25 1,625,60
Chesapeake Energy Corp. 5.50% due 09/15/26 <sup>3</sup> CONVERTIBLE BONDS <sup>11</sup> - 67.4% (continued) Energy - 6.1% (continued) Weatherford International Ltd. 5.88% due 07/01/21 <sup>1</sup> Nabors Industries, Inc. 0.75% due 07/01/21 <sup>4</sup> SM Energy Co. 1.50% due 07/15/24 <sup>3</sup> SM Energy Co. 1.50% due 07/15/21 <sup>1</sup> Energy, Inc. 1.13% due 09/15/21 <sup>1</sup> Energo Jersey Finance Ltd. 3.00% due 01/31/24 <sup>3</sup> Dasis Petroleum, Inc.	Face Amount~           \$         6,238,000           2,328,000         1,488,000           1,437,000         1,437,000           1,479,000         1,479,000	8,785,54 Valu \$ 6,998,26 2,360,01 1,630,25 1,625,60 1,619,50
Chesapeake Energy Corp. 5.50% due 09/15/26 <sup>3</sup> CONVERTIBLE BONDS <sup>11</sup> - 67.4% (continued)  Energy - 6.1% (continued)  Weatherford International Ltd. 5.88% due 07/01/21 <sup>1</sup> Nabors Industries, Inc. 0.75% due 01/15/24 <sup>3</sup> SM Energy Co. 1.50% due 01/15/24 <sup>1</sup> PDC Energy, Inc. 1.13% due 09/15/21 <sup>1</sup> Ensco Jersey Finance Ltd. 3.00% due 01/31/24 <sup>3</sup> Dasis Petroleum, Inc. 2.63% due 09/15/23	Face Amount~ \$ 6,238,000 2,328,000 1,488,000 1,437,000	8,785,54 Valu \$ 6,998,25 2,360,01 1,630,25 1,625,60 1,619,50 1,619,50 1,451,18
Chesapeake Energy Corp. 5.50% due 09/15/26 <sup>3</sup> CONVERTIBLE BONDS <sup>11</sup> - 67.4% (continued) Energy - 6.1% (continued) Weatherford International Ltd. 5.88% due 07/01/21 <sup>1</sup> Vabors Industries, Inc. 0.75% due 07/15/24 <sup>3</sup> SM Energy Co. 1.50% due 07/01/21 PDC Energy, Inc. 1.13% due 09/15/21 <sup>1</sup> Ensco Jersey Finance Ltd. 3.00% due 01/31/24 <sup>3</sup> Dasis Petroleum, Inc. 2.63% due 00/15/23 Total Energy	Face Amount~           \$         6,238,000           2,328,000         1,488,000           1,437,000         1,437,000           1,479,000         1,479,000	8,785,54 Valu \$ 6,998,25 2,360,01 1,630,25 1,625,60 1,619,50 1,619,50 1,451,18
CONVERTIBLE BONDS11 - 67.4% (continued) Energy - 6.1% (continued) Weathefrod International Ltd. 5.88% due 07/01/21 <sup>1</sup> Nabors Industries, Inc. 0.75% due 01/15/24 <sup>3</sup> SM Energy Co. 1.50% due 07/01/21 PDC Energy, Inc. 1.13% due 09/15/21 <sup>1</sup> Ensco Jersey Finance Ltd. 3.00% due (1/31/24 <sup>3</sup> Dasis Petroleum, Inc. 2.63% due 09/15/23 Total Energy Industrial - 3.4%	Face Amount~           \$         6,238,000           2,328,000         1,488,000           1,437,000         1,437,000           1,479,000         1,479,000	8,785,54 Valu \$ 6,998,25 2,360,01 1,630,25 1,625,60 1,619,50 1,619,50 1,451,18
Chesapeake Energy Corp. 5.50% due 09/15/26 <sup>3</sup> CONVERTIBLE BONDS <sup>11</sup> - 67.4% (continued) Energy - 6.1% (continued) Weathefroft International Ltd. 5.88% due 07/01/21 <sup>1</sup> Nabors Industries Inc. 0.75% due 07/01/21 <sup>2</sup> SM Energy Co. 1.50% due 07/01/21 PDC Energy, Inc. 1.13% due 09/15/21 <sup>1</sup> Ensco Jersey Finance Ltd. 3.00% due 01/31/24 <sup>3</sup> Oasis Petroleum, Inc. 2.63% due 09/15/23 Total Energy Industrial - 3.4% Dycom Industries, Inc.	Face Amount~           \$         6,238,000           2,328,000         2,328,000           1,488,000         1,437,000           1,437,000         1,479,000           1,085,000         1,085,000	8,785,54 Valu \$ 6,998,25 2,360,01 1,630,25 1,625,60 1,619,50 1,619,50 1,451,18 24,470,40
Chesiapeake Energy Corp.           5.50% due 09/15/26 <sup>3</sup> CONVERTIBLE BONDS <sup>11</sup> - 67.4% (continued)           Energy - 6.1% (continued)           Weatherford International Ltd.           5.88% due 07/01/21 <sup>1</sup> Vaburé 1           Vaburé 1           SABY due 07/01/21 <sup>1</sup> Vabors Industries, Inc.           0.75% due 07/01/21 <sup>1</sup> DC Energy, Inc.           1.13% due 09/15/21 <sup>1</sup> Ensco Jersey Finance Ltd.           3.00% due 09/15/21 <sup>1</sup> Ensco Jersey Finance Ltd.           2.63% due 09/15/23           Total Energy           ndustrial - 3.4%           Oycom Industries, Inc.           0.75% due 09/15/21 <sup>1</sup>	Face Amount~           \$         6,238,000           2,328,000         1,488,000           1,437,000         1,437,000           1,479,000         1,479,000	8,785,54 Valu \$ 6,998,22 2,360,07 1,630,25 1,625,60 1,619,50 1,451,18 24,470,40
Chesiapeake Energy Corp.           5.50% due 09/15/26 <sup>3</sup> CONVERTIBLE BONDS <sup>11</sup> - 67.4% (continued)           Energy - 6.1% (continued)           Weatherford International Ltd.           5.88% due 07/01/21 <sup>1</sup> Vaatherford International Ltd.           0.75% due 07/15/24 <sup>3</sup> M Energy Co.           1.50% due 07/15/24 <sup>1</sup> DC Energy, Inc.           1.13% due 07/01/21           POC Energy, Inc.           1.13% due 09/15/21 <sup>1</sup> Ensco Jersey Finance Ltd.           3.00% due 01/31/24 <sup>2</sup> Dasis Petroleum, Inc.           2.63% due 09/15/23           Total Energy           Total Energy           Ondustrial - 3.4%           Dycom Industries, Inc.           0.75% due 09/15/21 <sup>1</sup> Energy Energy           Energy Energy           Combustries, Inc.           0.75% due 09/15/21 <sup>1</sup> Energy Energy Energy           Dycom Industries, Inc.           0.75% due 09/15/21 <sup>1</sup> Energy Energy Energy Energy Energy           Combustries, Enc.           0.75% due 09/15/21 <sup>1</sup>	Face Amount~           \$         6,238,000           2,328,000         2,328,000           1,488,000         1,437,000           1,437,000         1,437,000           1,085,000         3,146,000	8,785,54 Valu \$ 6,998,24 2,360,07 1,630,25 1,625,60 1,619,56 1,451,18 24,470,40 3,437,00
Chesapeake Energy Corp. 5.50% due 09/15/26 <sup>3</sup> CONVERTIBLE BONDS <sup>11</sup> - 67.4% (continued) Energy - 6.1% (continued) Weatherford International Ltd. 5.88% due 07/01/21 <sup>1</sup> Nabors Industries, Inc. 0.75% due 07/101/21 PDC Energy Co. 1.30% due 09/15/21 <sup>3</sup> Enerso Jersey Finance Ltd. 3.00% due 01/31/24 <sup>3</sup> Dasis Petroleum, Inc. 2.63% due 09/15/23 Total Energy Industrial - 3.4% Dycom Industries, Inc. 0.75% due 09/15/21 <sup>3</sup> Cemex SAB de CV	Face Amount~           \$         6,238,000           2,328,000         2,328,000           1,488,000         1,437,000           1,437,000         1,479,000           1,085,000         1,085,000	8,785,54 Valu \$ 6,998,24 2,360,07 1,630,25 1,625,60 1,619,56 1,451,18 24,470,40 3,437,00
Chesapeake Energy Corp. 5.50% due 09/15/26 <sup>3</sup> CONVERTIBLE BONDS <sup>11</sup> - 67.4% (continued) Energy - 6.1% (continued) Weatherford International Ltd. 5.88% due 07/01/21 <sup>1</sup> Nabors Industries, Inc. 0.75% due 07/101/21 PDC Energy Co. 1.30% due 09/15/21 <sup>3</sup> Enerso Jersey Finance Ltd. 3.00% due 01/31/24 <sup>3</sup> Dasis Petroleum, Inc. 2.63% due 09/15/23 Total Energy Industrial - 3.4% Dycom Industries, Inc. 0.75% due 09/15/21 <sup>3</sup> Cemex SAB de CV	Face Amount~           \$         6,238,000           2,328,000         2,328,000           1,488,000         1,437,000           1,437,000         1,437,000           1,085,000         3,146,000	8,785,54 Valu \$ 6,998,24 2,360,07 1,630,25 1,625,66 1,619,50 1,451,18 24,470,40 3,437,00 3,241,47
Chesapeake Energy Corp. 5.50% due 09/15/26 <sup>3</sup> CONVERTIBLE BONDS <sup>11</sup> - 67.4% (continued) Energy - 6.1% (continued) Weatherford International Ltd. 5.88% due 07/01/21 <sup>1</sup> Nabors Industries, Inc. 0.75% due 07/01/21 PDC Energy Co. 1.50% due 09/15/21 <sup>3</sup> Ensco Jersey Finance Ltd. 3.00% due 01/31/24 <sup>3</sup> Dasis Petroleum, Inc. 2.63% due 09/15/23 Total Energy Industrial - 3.4% Dycom Industries, Inc. 0.75% due 09/15/21 <sup>1</sup> Cemex SAB de CV 3.72% due 09/15/21 <sup>1</sup> Cemex SAB de CV 3.72% due 09/15/21 Cemex SAB de CV 3.72% due 09/15/23 Sub Power Corp.	Face Amount~           \$         6,238,000           2,328,000         1,488,000           1,437,000         1,437,000           1,479,000         1,479,000           1,085,000         -           3,146,000         2,815,000           1,789,000         -	8,785,54 Valu \$ 6,998,24 2,360,07 1,630,25 1,625,66 1,619,50 
Chesapeake Energy Corp. 5.50% due 09/15/26 <sup>3</sup> CONVERTIBLE BONDS <sup>11</sup> - 67.4% (continued) Energy - 6.1% (continued) Weatherford International Ltd. 5.88% due 07/01/21 <sup>1</sup> Nabors Industries, Inc. 0.75% due 01/15/24 <sup>3</sup> SM Energy Co. 1.50% due 07/01/21 PDC Energy, Inc. 1.50% due 07/01/21 PDC Energy, Inc. 1.30% due 01/31/24 <sup>3</sup> Dasis Petroleum, Inc. 2.63% due 09/15/23 Total Energy Industrial - 3.4% Dycom Industries, Inc. 0.75% due 03/15/21 <sup>1</sup> Cemex SAB de CV 3.72% due 03/15/21 <sup>3</sup> Cemex SAB de CV 3.72% due 03/15/20 Arerigie Rocketdyne Holdings, Inc. 2.25% due 01/15/23 <sup>3</sup> SunPower Corp.	Face Amount~           \$         6,238,000           2,328,000         1,488,000           1,437,000         1,437,000           1,479,000         1,479,000           3,146,000         2,815,000	8,785,54 Valu \$ 6,998,24 2,360,07 1,630,25 1,625,66 1,619,50 
Chesapeake Energy Corp. 5.50% due 09/15/26 <sup>3</sup> CONVERTIBLE BONDS <sup>11</sup> - 67.4% (continued) Energy - 6.1% (continued) Weathefroft International Ltd. 5.88% due 07/01/21 <sup>1</sup> Nabors Industries, Inc. 0.75% due 07/01/24 <sup>2</sup> SM Energy Co. 1.13% due 09/15/21 <sup>1</sup> Enco Jersey Finance Ltd. 3.00% due 01/31/24 <sup>1</sup> Ozais Petroleum, Inc. 2.63% due 09/15/23 Total Energy Industrial - 3.4% Dycom Industries, Inc. 0.75% due 09/15/21 <sup>1</sup> Chemex SAB de CV 3.72% due 03/15/20 Aerojet Rocketdyne Holdings, Inc. 2.25% due 12/15/23 <sup>3</sup> SunPower Corp. 4.00% due 01/15/23 <sup>1</sup> Attas Air Worldwide Holdings, Inc.	Face Amount~           \$         6,238,000           2,328,000         2,328,000           1,438,000         1,437,000           1,437,000         1,437,000           1,479,000         1,085,000           3,146,000         2,815,000           1,789,000         1,789,000	8,785,54 Valu \$ 6,998,25 2,360,01 1,630,25 1,625,60 1,619,50 1,451,18 24,470,40 3,437,00 3,241,41 1,777,81 1,406,15
Chesapeake Energy Corp. 5.50% due 09/15/26 <sup>3</sup> CONVERTIBLE BONDS <sup>11</sup> - 67.4% (continued) Energy - 6.1% (continued) Weatherford International Ltd. 5.88% due 07/01/21 <sup>1</sup> Vabors Industries, Inc. 0.75% due 07/01/21 DC Energy Co. 1.50% due 07/01/21 DC Energy, Inc. 1.13% due 09/15/21 <sup>3</sup> Ensco Jersey Finance Ltd. 3.00% due 01/31/24 <sup>3</sup> Dasis Petroleum, Inc. 2.63% due 03/15/23 Total Energy Industrial - 3.4% Dycom Industries, Inc. 0.75% due 03/15/20 Aerojet Rocketdyne Holdings, Inc. 2.25% due 12/15/23 <sup>3</sup> SURPower Corp. 4.00% due 01/15/21 <sup>1</sup>	Face Amount~           \$         6,238,000           2,328,000         1,488,000           1,437,000         1,437,000           1,479,000         1,479,000           1,085,000         -           3,146,000         2,815,000           1,789,000         -	8,785,54 Valu \$ 6,998,22 2,360,07 1,630,22 1,625,60 1,619,50 1,451,18 24,470,40 3,437,00 3,241,47 1,777,87 1,406,15
Chesiapeake Energy Corp.         5.50% due 09/15/26 <sup>3</sup> CONVERTIBLE BONDS <sup>11</sup> - 67.4% (continued)         Energy - 6.1% (continued)         Weatherford International Ltd.         5.88% due 07/01/21 <sup>1</sup> Vaatherford International Ltd.         0.75% due 07/01/21 <sup>1</sup> Stage of 07/01/21         PDC Energy, Inc.         1.13% due 09/15/21 <sup>1</sup> Ensco Jersey Finance Ltd.         3.00% due 01/31/24 <sup>3</sup> Dasis Petroleum, Inc.         2.63% due 09/15/23         Total Energy         Total Energy         Ondustries, Inc.         0.75% due 09/15/23         Total Energy         Dig Unit Construction         0.75% due 09/15/23         Total Energy         Dig Unit Construction         0.75% due 09/15/23         Commustriat         2.63% due 09/15/23         Commustriat         O/Total Energy         Autorities, Inc.         0.75% due 09/15/20         Aerojet Rocketdyne Holdings, Inc.         2.25% due 12/15/20 <sup>3</sup> SunPower Corp.         4.00% due 01/15/23 <sup>1</sup> Atlas Air Worldwide Holdings, Inc.         2.25% due 06/01/5/23 <sup>1</sup>	Face Amount~           \$         6,238,000           2,328,000         2,328,000           1,488,000         1,437,000           1,437,000         1,437,000           1,437,000         1,437,000           3,146,000         2,815,000           1,789,000         1,923,000           1,260,000         1,260,000	8,785,54 Valu \$ 6,998,24 2,360,07 1,630,25 1,625,60 1,619,50 1,451,18 24,470,40 3,437,00 3,241,47 1,777,87 1,406,18 1,311,97
Chesipeake Energy Corp.         5.50% due 09/15/26 <sup>3</sup> CONVERTIBLE BONDS <sup>11</sup> - 67.4% (continued)         Energy - 6.1% (continued)         Weatherford International Ltd.         5.88% due 07/01/21 <sup>1</sup> Vabarberiof International Std.         5.88% due 07/01/21 <sup>1</sup> Vabors Industries, Inc.         0.75% due 07/15/24 <sup>2</sup> SM Energy Co.         1.50% due 07/10/21         PDC Energy, Inc.         1.13% due 09/15/21 <sup>1</sup> Ensco Jersey Finance Ltd.         3.00% due 01/31/24 <sup>3</sup> Dasis Petroleum, Inc.         2.63% due 09/15/23         Fotal Energy         Jocal Energy         Jocal Energy         0.75% due 09/15/23         Fotal Energy         Jocal Energy         0.75% due 09/15/23         Fotal Energy         0.75% due 09/15/21         Demex SAB de CV         3.72% due 03/15/20         Aerojet Rocketdyne Holdings, Inc.         2.25% due 01/15/23 <sup>1</sup> SunPower Corp.         4.00% due 01/15/23 <sup>1</sup> Atlas Air Worldwide Holdings, Inc.         2.25% due 06/01/22 <sup>1</sup> Ausa Air Vordwide Holdindings, Inc.         2.25% du	Face Amount~           \$         6,238,000           2,328,000         2,328,000           1,438,000         1,437,000           1,437,000         1,437,000           1,479,000         1,085,000           3,146,000         2,815,000           1,789,000         1,789,000	8,785,54 Valu \$ 6,998,24 2,360,07 1,630,24 1,625,60 1,619,56 1,451,11 24,470,41 3,437,00 3,241,47 1,777,87 1,406,15 1,311,93
Shesapeake Energy Corp.         5.50% due 09/15/26 <sup>3</sup> CONVERTIBLE BOND\$ <sup>11</sup> - 67.4% (continued)         Energy - 6.1% (continued)         Weatherford International Ltd.         5.88% due 07/01/21 <sup>1</sup> vabors Industries, Inc.         0.75% due 01/15/24 <sup>3</sup> M Energy Co.         1.50% due 07/01/21         PDC Energy, Inc.         1.13% due 07/01/21         PDC Energy, Inc.         1.13% due 09/15/21 <sup>1</sup> Ensco Jersey Finance Ltd.         3.00% due 09/15/23         Total Energy         Otal Energy         0.409/15/23         Total Energy         O/15/24         Dycom Industries, Inc.         0.75% due 09/15/21         Semex SAB de CV         3.72% due 03/15/20         Verojet Rocktdyne Holdings, Inc.         2.25% due 01/15/23 <sup>3</sup> SumPower Corp.         4.00% due 01/15/23 <sup>1</sup> SumPower Corp.         4.00% due 01/15/19         Z15% due 06/01/22 <sup>1</sup>	Face Amount-           \$         6,238,000           2,328,000         1,438,000           1,437,000         1,437,000           1,437,000         1,437,000           1,437,000         1,437,000           3,146,000         2,815,000           1,789,000         1,789,000           1,260,000         1,260,000	8,785,54 Valu \$ 6,998,24 2,360,07 1,630,24 1,625,64 1,619,56 1,451,14 24,470,44 3,437,00 3,241,44 1,777,87 1,406,19 1,311,97 1,284,84
Shesapeake Energy Corp.         5.50% due 09/15/26 <sup>3</sup> CONVERTIBLE BONDS <sup>11</sup> - 67.4% (continued)         Energy - 6.1% (continued)         Weathefroof International Ltd.         5.88% due 07/01/21 <sup>1</sup> Vaathefroof International Ltd.         0.75% due 07/01/21 <sup>1</sup> Vaathefroof International Ltd.         1.07% due 07/01/21 <sup>1</sup> PDC Energy, Inc.         1.13% due 09/15/21 <sup>1</sup> Insco Jersey Finance Ltd.         3.00% due 01/31/24 <sup>4</sup> Dasis Petroleum, Inc.         2.63% due 09/15/23         Total Energy         Orld Letter         O.75% due 09/15/23         Total Energy         Ondustries, Inc.         0.75% due 09/15/23         Total Energy         ndustrial - 3.4%         Oycom Industries, Inc.         0.75% due 09/15/20         Sermex SAB de CV         3.72% due 03/15/20         Vermex SAB de CV         3.72% due 03/15/20         Verter         VordWide Holdings, Inc.         2.25% due 06/01/22 <sup>1</sup> Th International Metals, Inc.         2.25% due 06/01/5/19         Xias Air WorldWide Holdings, Inc.         2.25% due 06/15	Face Amount~           \$         6,238,000           2,328,000         2,328,000           1,488,000         1,437,000           1,437,000         1,437,000           1,437,000         1,437,000           3,146,000         2,815,000           1,789,000         1,923,000           1,260,000         1,260,000	8,785,54 Valu \$ 6,998,24 2,360,07 1,630,25 1,625,66 1,619,50 1,451,18 24,470,40 3,437,00 3,241,47 1,777,87 1,406,15 1,311,97 1,284,80
Chesiapeake Energy Corp.         5.50% due 09/15/26 <sup>3</sup> CONVERTIBLE BONDS <sup>11</sup> - 67.4% (continued)         Energy - 6.1% (continued)         Weathefroof International Ltd.         5.88% due 07/01/21 <sup>1</sup> Vabors Industries, Inc.         0.75% due 07/15/24 <sup>3</sup> SM Energy Co.         1.50% due 07/01/21         PDC Energy, Inc.         1.13% due 09/15/21 <sup>1</sup> Ensco Jersey Finance Ltd.         3.00% due 01/31/24 <sup>3</sup> Dasis Petroleum, Inc.         2.63% due 09/15/23         Total Energy         Ondustries, Inc.         0.75% due 09/15/23         Total Energy         ndustries, Inc.         0.75% due 09/15/23         Coremex SAB de CV         3.72% due 03/15/20         Aerojet Rocketdyne Holdings, Inc.         2.25% due 12/15/23 <sup>3</sup> SumPower Corp.         4.00% due 01/15/23 <sup>1</sup> Xtas Ari Worldwide Holdings, Inc.         2.25% due 06/01/22 <sup>1</sup> Thi International Metals, Inc.         2.25% due 06/01/52 <sup>10</sup> Xtas Ari Worldwide Holdings, Inc.         2.25% due 06/01/52 <sup>10</sup> Xtas Ari Worldwide Holdings, Inc.         2.25% due 06/01/52 <sup>10</sup>	Face Amount-           \$         6,238,000           2,328,000         1,438,000           1,437,000         1,437,000           1,437,000         1,437,000           1,437,000         1,437,000           3,146,000         2,815,000           1,789,000         1,789,000           1,260,000         1,260,000	8,785,54 Valu \$ 6,998,22 2,360,07 1,630,25 1,625,66 1,619,50 1,451,18 24,470,40 3,437,00 3,241,47 1,777,87 1,406,19 1,311,97 1,284,80 641,87
Chesipeake Energy Corp.         5.50% due 09/15/26 <sup>3</sup> CONVERTIBLE BONDS <sup>11</sup> - 67.4% (continued)         Energy - 6.1% (continued)         Weatherford International Ltd.         5.88% due 07/01/21 <sup>1</sup> Vabors Industries, Inc.         0.75% due 07/15/24 <sup>3</sup> SM Energy Co.         1.13% due 07/01/21         PDC Energy, Inc.         1.13% due 07/01/21         PDC Energy, Inc.         1.13% due 07/01/21         PDC Energy, Inc.         1.30% due 07/01/21         PDC Energy, Inc.         1.30% due 07/01/21         PDC Energy, Inc.         2.63% due 09/15/21 <sup>1</sup> Ensco Jersey Finance Ltd.         3.00% due 01/31/24 <sup>4</sup> Doais Petroleum, Inc.         2.63% due 09/15/23         Cotal Energy         Ondustries, Inc.         0.75% due 09/15/21         Cernex SAB de CV         3.72% due 03/15/20         Aerojet Rocktedyne Holdings, Inc.         2.25% due 03/15/23         SunPower Corp.         4.00% due 01/15/23 <sup>1</sup> Altas Air Worldwide Holdings, Inc.         2.25% due 06/01/22 <sup>1</sup> TI International Metals, Inc.         1.63% due 0	Face Amount-           \$         6,238,000           2,328,000         1,438,000           1,437,000         1,437,000           1,479,000         1,479,000           1,085,000         3,146,000           2,815,000         1,789,000           1,923,000         1,260,000           1,172,000         1,172,000	8,785,54 Valu \$ 6,998,22 2,360,07 1,630,25 1,625,60 1,619,50 1,451,18 24,470,40 3,437,00 3,241,47 1,777,87 1,406,15 1,311,97 1,284,80 641,87
Shesipeake Energy Corp.         5.50% due 09/15/26 <sup>3</sup> CONVERTIBLE BONDS <sup>1+</sup> - 67.4% (continued)         Searberford International Ltd.         5.88% due 07/01/21 <sup>1</sup> Veatheford International Ltd.         5.88% due 07/01/21 <sup>1</sup> Veatheford International Ltd.         5.75% due 07/01/21 <sup>1</sup> Veatheford International Ctd.         5.75% due 07/01/21         DC Energy Co.         1.13% due 09/15/21 <sup>1</sup> Insco. Jersey Finance Ltd.         3.00% due 01/31/24 <sup>3</sup> Dasis Petroleum, Inc.         2.63% due 09/15/23         Fotal Energy         ndustrial - 3.4%         Dycom Industries, Inc.         0.75% due 09/15/21         Semex SAB de CV         3.72% due 03/15/20         Vord 11/21/20         Vord 11/21/20         Vord 11/21/20         Vord 11/21/21         Semex SAB de CV         3.72% due 03/15/21         Semex SAB de CV         3.72% due 03/15/21         SemPower Corp.         4.00% due 01/15/23         Vatas Air Worldwide Holdings, Inc.         2.25% due 05/15/21         Vord 11/22 <sup>1</sup> Vistas Air Worldwide Holdings, Inc.<	Face Amount-           \$         6,238,000           2,328,000         1,438,000           1,437,000         1,437,000           1,479,000         1,479,000           1,085,000         3,146,000           2,815,000         1,789,000           1,923,000         1,260,000           1,172,000         1,172,000	8,785,54 Valu \$ 6,998,22 2,360,07 1,630,25 1,625,60 1,619,50 1,451,18 24,470,40 3,437,00 3,241,47 1,777,87 1,406,15 1,311,97 1,284,80 641,87
Shesapeake Energy Corp.         5.50% due 09/15/26 <sup>3</sup> CONVERTIBLE BONDS <sup>11</sup> - 67.4% (continued)         Energy - 6.1% (continued)         Weathefroof International Ltd.         5.88% due 07/01/21 <sup>1</sup> Vaathefroof International Ltd.         5.88% due 07/01/21 <sup>1</sup> Vaathefroof International Ltd.         1.50% due 07/01/21 <sup>1</sup> POC Energy, Inc.         1.13% due 09/15/21 <sup>1</sup> Ensco Jersey Finance Ltd.         3.00% due 01/31/24 <sup>3</sup> Dasis Petroleum, Inc.         2.63% due 09/15/23         Fotal Energy         Ondustrial - 3.4%         Dycom Industries, Inc.         0.75% due 09/15/20         Serrey Edue 03/15/20         Verojet Rocketdyne Holdings, Inc.         2.25% due 03/15/20         Verojet Rocketdyne Holdings, Inc.         2.25% due 03/15/23 <sup>1</sup> Valta Air Worldwide Holdings, Inc.         2.25% due 03/15/23 <sup>1</sup> Valta Air Worldwide Holdings, Inc.         2.25% due 03/15/19         Tihthernational Metals, Inc.         1.63% due 10/15/19         Tihabay Intertechnology, Inc.         2.25% due 05/15/41         WW Group Ltd.         1.75% due 09/10/19	Face Amount-         Face Amount-           \$         6,238,000           2,328,000         1,438,000           1,437,000         1,437,000           1,437,000         1,479,000           1,085,000         3,146,000           2,315,000         1,789,000           1,260,000         1,172,000           652,000         600,000	8,785,54 Valu \$ 6,998,24 2,360,07 1,630,25 1,625,60 1,619,50 1,451,14 24,470,44 3,437,00 3,247,47 1,777,87 1,406,11 1,311,97 1,284,88 641,87 563,77 13,664,77
Shesapeake Energy Corp.         5.50% due 09/15/26 <sup>3</sup> CONVERTIBLE BONDS <sup>11</sup> - 67.4% (continued)         Energy - 6.1% (continued)         Weathefroof International Ldd.         5.88% due 07/01/21 <sup>1</sup> Iabors Industries, Inc.         0.75% due 07/01/21         PDC Energy, Co.         1.50% due 07/01/21         PDC Energy, Inc.         1.13% due 07/01/21         PDC Energy, Inc.         1.3% due 07/01/21         PDC Energy, Inc.         2.63% due 07/01/21         PDC Energy, Inc.         2.63% due 09/15/21         Dasis Petroleum, Inc.         2.63% due 09/15/23         Total Energy         Outstrial - 3.4%         Dycom Industries, Inc.         0.75% due 09/15/20         Verreix Rocketdyne Holdings, Inc.         2.25% due 09/15/20         Verreix Rocketdyne Holdings, Inc.         2.25% due 06/01/22 <sup>1</sup> Stas Alf Wordwide Holdings, Inc.         2.25% due 06/01/22 <sup>1</sup> R1 International Metals, Inc.         1.63% due 06/01/51/9         Yinshe Unt/15/19         Yinshe Unt/15/19         Yinshe Unt/15/19         Yinshe Unt/15/19         Yinshe	Face Amount-           \$         6,238,000         2,328,000         2,328,000         1,488,000         1,437,000         1,437,000         1,437,000         1,437,000         1,479,000         1,479,000         1,085,000         1,085,000         1,085,000         1,085,000         1,085,000         1,023,000         1,1789,000         1,1789,000         1,280,000         1,280,000         1,172,000         652,000         652,000         652,000         1,023,000	8,785,54 Valu \$ 6,998,24 2,360,07 1,630,25 1,619,55 1,619,55 1,451,18 24,470,40 3,437,00 3,241,47 1,777,87 1,406,15 1,311,97 1,284,88 641,87 563,70 13,664,72 2,761,05 2,775,05 2,775,05 2,775,05 2,775,05 2,775,05 2,775,05 2,775,05
Shesapeake Energy Corp.         5.50% due 09/15/26 <sup>3</sup> CONVERTIBLE BOND\$ <sup>11</sup> - 67.4% (continued)         Energy - 6.1% (continued)         Weatherford International Ltd.         5.88% due 07/01/21         Vabors Industries, Inc.         0.75% due 01/15/24 <sup>3</sup> M Energy Co.         1.50% due 07/01/21         PDC Energy, Inc.         1.13% due 07/01/21         PDC Energy, Inc.         1.13% due 09/15/21 <sup>1</sup> Ensor Jersey Finance Ltd.         3.00% due 01/15/23         Otal Energy         Diasis Petroleum, Inc.         2.63% due 09/15/23         Otal Energy         Industrial - 3.4%         Dycom Industries, Inc.         0.75% due 03/15/20         Yerojet Rocketdyne Holdings, Inc.         2.25% due 01/15/23 <sup>3</sup> SumPower Corp.         4.00% due 01/15/23 <sup>1</sup> SumPower Corp.         4.00% due 01/15/23 <sup>1</sup> Staff Wolfwide Holdings, Inc.         2.25% due 06/01/22 <sup>1</sup> Cittarianal Metals, Inc.         1.63% due 10/15/19         Jishay Intertenhology, Inc.         2.25% due 06/01/29 <sup>1</sup> Cittarethonology, Inc.         2.25	Face Amount-           \$         6,238,000         2,328,000         1,488,000         1,437,000         1,437,000         1,437,000         1,479,000         1,479,000         1,479,000         1,085,000         3,146,000         2,815,000         3,146,000         2,815,000         1,789,000         1,280,000         1,172,000         1,172,000         1,172,000         1,172,000         1,260,000         1,262,000         600,000         652,000         600,000         2,252,000         2,675,000	8,785,54 Valu \$ 6,998,22 2,360,07 1,630,25 1,625,66 1,619,50 <u>1,451,18</u> 24,470,40 3,437,00 3,241,44 1,777,87 1,406,15 1,311,97 1,284,80 641,87 563,77 13,664,77 2,761,02 2,761,02 2,501,12
Shesapeake Energy Corp.         5.50% due 09/15/26 <sup>3</sup> CONVERTIBLE BONDS <sup>11</sup> - 67.4% (continued)         Snergy - 6.1% (continued)         Weatherford International Ldd.         5.88% due 07/01/21 <sup>1</sup> Vaatherford International Ldd.         0.75% due 01/15/24 <sup>3</sup> SM Energy Co.         1.50% due 07/01/21         PDC Energy, Inc.         1.13% due 09/15/21 <sup>1</sup> Ensco Jersey Finance Ltd.         3.00% due 01/31/24 <sup>4</sup> Dasis Petroleum, Inc.         2.63% due 09/15/23         Fotal Energy         Total Energy         Ondustrial - 3.4%         Oycom Industries, Inc.         0.75% due 09/15/21         Demex SAB de CV         3.72% due 03/15/20         Veroigt Rocketdyne Holdings, Inc.         2.25% due 03/15/20         Veroigt Rocketdyne Holdings, Inc.         2.25% due 03/15/23         SunPower Corp.         4.00% due 01/15/23 <sup>1</sup> Attas Air Worldwide Holdings, Inc.         2.25% due 05/15/19         /ishay Intertechnology, Inc.         2.25% due 05/15/19         /ishay untertechnology, Inc.         2.25% due 05/15/14         WW Group Ltd.	Face Amount-           \$         6,238,000         2,328,000         2,328,000         1,488,000         1,437,000         1,437,000         1,437,000         1,437,000         1,479,000         1,479,000         1,085,000         1,085,000         1,085,000         1,085,000         1,085,000         1,023,000         1,1789,000         1,1789,000         1,280,000         1,280,000         1,172,000         652,000         652,000         652,000         1,023,000	8,785,54 Valu \$ 6,998,22 2,360,07 1,630,25 1,625,66 1,619,50 <u>1,451,18</u> 24,470,40 3,437,00 3,241,44 1,777,87 1,406,15 1,311,97 1,284,80 641,87 563,77 13,664,77 2,761,02 2,761,02 2,501,12
Shesapeake Energy Corp.         5.50% due 09/15/26 <sup>3</sup> CONVERTIBLE BONDS <sup>11</sup> - 67.4% (continued)         Energy - 6.1% (continued)         Weathefroot International Ltd.         5.88% due 07/01/21 <sup>1</sup> Iabors Industries, Inc.         0.75% due 01/15/24 <sup>3</sup> ME Energy Co.         1.50% due 07/01/21         PDC Energy, Inc.         1.13% due 09/15/21 <sup>1</sup> Insco. Jersey Finance Ltd.         3.00% due 01/31/24 <sup>3</sup> Dasis Petroleum, Inc.         2.63% due 09/15/23         Total Energy         Modustries, Inc.         0.75% due 09/15/24         Demex SAB de CV         3.72% due 09/15/23         State 00/15/20         Verreiet Rocketdyne Holdings, Inc.         2.25% due 09/15/23         State 00/15/20         Verreiet Rocketdyne Holdings, Inc.         2.25% due 06/01/22 <sup>1</sup> CH International Metals, Inc.         1.63% due 01/15/19         Visba Xi Worldwide Holdings, Inc.         2.25% due 06/01/21 <sup>1</sup> Chall Anduride Holdings, Inc.         2.25% due 06/01/19         Visba Xi Worldwide Holdings, Inc.         2.25% due 06/01/19         Visba Vinterechnol	Face Amount-         Face Amount-           \$         6,238,000           2,328,000         1,488,000           1,437,000         1,437,000           1,437,000         1,479,000           1,485,000         3,146,000           2,815,000         1,789,000           1,789,000         1,260,000           1,172,000         652,000           652,000         600,000           2,262,000         2,675,000           86,000         860,000	8,785,54 Valu \$ 6,998,22 2,360,07 1,630,25 1,625,66 1,619,50 1,451,18 24,470,40 3,437,00 3,241,47 1,777,87 1,406,15 1,311,97 1,284,80 641,87 563,70 13,664,77 2,761,00 2,501,12 886,37
Shesapeake Energy Corp.         5.50% due 09/15/26 <sup>3</sup> CONVERTIBLE BONDS <sup>11</sup> - 67.4% (continued)         Inergy - 6.1% (continued)         Veathefroid International Ltd.         5.88% due 07/01/21 <sup>1</sup> labors Industries, Inc.         0.75% due 07/01/21         POC Energy, Inc.         1.13% due 07/01/21         PDC Energy, Inc.         1.13% due 07/01/21         PDC Energy, Inc.         1.13% due 09/15/21 <sup>1</sup> Insco Jersey Finance Ltd.         3.00% due 01/31/24 <sup>4</sup> Dasis Petroleum, Inc.         2.63% due 09/15/23         Ortal Energy         Mottarties, Inc.         0.75% due 09/15/21         Enere SAB de CV         3.72% due 03/15/20         Verojet Rocktdyne Holdings, Inc.         2.25% due 01/15/23 <sup>3</sup> SunPower Corp.         4.00% due 01/15/23 <sup>1</sup> Vital Holdings, Inc.         2.25% due 06/15/19         Mishay Interfeethology, Inc.         2.25% due 06/15/19         Mishay Interfeethology, Inc.         2.25% due 06/15/19         Mishay due 09/15/19         Vishay due 09/10/19         Vealuati         1.75% due 09/10/19 </td <td>Face Amount-           \$         6,238,000         2,328,000         1,488,000         1,437,000         1,437,000         1,437,000         1,479,000         1,479,000         1,479,000         1,085,000         3,146,000         2,815,000         3,146,000         2,815,000         1,789,000         1,280,000         1,172,000         1,172,000         1,172,000         1,172,000         1,260,000         1,262,000         600,000         652,000         600,000         2,252,000         2,675,000</td> <td>8,785,54 Valu \$ 6,998,22 2,360,07 1,630,23 1,625,66 1,619,50 1,451,11 24,470,44 3,437,00 3,241,47 1,777,87 1,406,19 1,311,97 1,284,80 641,87 563,77 13,664,77 2,761,00 2,501,12 886,37</td>	Face Amount-           \$         6,238,000         2,328,000         1,488,000         1,437,000         1,437,000         1,437,000         1,479,000         1,479,000         1,479,000         1,085,000         3,146,000         2,815,000         3,146,000         2,815,000         1,789,000         1,280,000         1,172,000         1,172,000         1,172,000         1,172,000         1,260,000         1,262,000         600,000         652,000         600,000         2,252,000         2,675,000	8,785,54 Valu \$ 6,998,22 2,360,07 1,630,23 1,625,66 1,619,50 1,451,11 24,470,44 3,437,00 3,241,47 1,777,87 1,406,19 1,311,97 1,284,80 641,87 563,77 13,664,77 2,761,00 2,501,12 886,37
besigneake Energy Cop. 5.50% due 09/15/26° CONVERTIBLE BONDS*1 - 67.4% (continued) inergy - 6.1% (continued) Veatherford International Ltd. 5.88% due 07/01/21 labors Industries, Inc. 0.75% due 01/15/24° M Energy Co. 1.30% due 07/01/21 DC Energy, Inc. 1.13% due 09/15/21° insco Jersey Finance Ltd. 3.00% due 01/15/23° Otal Energy ndustries, Inc. 2.63% due 09/15/23° Otal Energy ndustries, Inc. 0.75% due 09/15/23° Otal Energy Metergy Augusta Augusta	Face Amount-           \$         6,238,000           2,328,000         1,488,000           1,437,000         1,437,000           1,437,000         1,479,000           1,085,000         3,146,000           3,146,000         2,815,000           1,739,000         1,923,000           1,172,000         1,923,000           1,172,000         652,000           652,000         652,000           2,265,000         2,675,000           860,000         2,608,000	8,785,54 Valu \$ 6,998,24 2,360,0° 1,630,23 1,625,66 1,619,56 1,451,11 24,470,44 3,437,00 3,241,4° 1,311,9° 1,284,88 641,8° 563,70 13,664,7° 2,761,00 2,501,1° 886,3° 2,211,9°
besigneake Energy Corp.         5.50% due 09/15/26 <sup>3</sup> CONVERTIBLE BONDS <sup>11</sup> - 67.4% (continued)         inergy - 6.1% (continued)         Vestinetrod International Ltd.         5.88% due 07/01/21 <sup>1</sup> labors Industries, Inc.         0.75% due 01/15/24 <sup>3</sup> M Energy Co.         1.50% due 07/01/21         DC Energy, Inc.         1.13% due 09/15/21 <sup>1</sup> insco Jersey Finance Ltd.         3.00% due 0/13/24 <sup>3</sup> Pasis Petroleum, Inc.         2.63% due 09/15/23         otal Energy         dotal Energy         dotabursties, Inc.         0.75% due 09/15/23         otal Energy         dotabursties, Inc.         0.75% due 09/15/23         otal Energy         dotabursties, Inc.         0.75% due 09/15/21         terrent XAB de CV         3.72% due 03/15/20         uerojet Rocketdryne Holdings, Inc.         2.25% due 06/15/21 <sup>3</sup> tabursties, Inc.         2.25% due 06/11/21 <sup>3</sup> taba Intertechnology, Inc.         2.25% due 06/11/21         Consumer, Cyclical - 2.7%         alAltantic Group, Inc.         1.63% due 09/16/19     <	Face Amount-         Face Amount-           \$         6,238,000           2,328,000         1,488,000           1,437,000         1,437,000           1,437,000         1,479,000           1,485,000         3,146,000           2,815,000         1,789,000           1,789,000         1,260,000           1,172,000         652,000           652,000         600,000           2,262,000         2,675,000           86,000         860,000	8,785,5 Valu \$ 6,998,2 2,360,0 1,630,2 1,625,6 1,619,5 1,451,1; 24,470,4 3,437,0 3,241,4 1,777,8 1,406,1; 1,311,9 1,284,8 6,41,8 6,41,8 5,63,7 13,664,7 2,761,0 2,501,1; 886,3 2,211,9
besigneake Energy Cop.         5.50% due 09/15/26 <sup>3</sup> CONVERTIBLE BONDS <sup>11</sup> - 67.4% (continued)         inergy - 6.1% (continued)         Veatherford International Ltd.         5.88% due 07/01/21 <sup>1</sup> labors Industries, Inc.         0.75% due 07/01/21         1.50% due 07/01/21         DC Energy, Inc.         1.13% due 07/01/21         DC Energy, Inc.         1.13% due 09/15/21 <sup>1</sup> insco Jersey, Finance Ltd.         3.00% due 01/12/12 <sup>4</sup> Dasis Petroleum, Inc.         2.63% due 09/15/23         total Energy         ndustrial - 3.4%         tycom Industries, Inc.         0.75% due 09/15/21         Jermex SAB de CV         3.72% due 03/15/20         verojet Rocketdyne Holdings, Inc.         2.25% due 06/15/21 <sup>3</sup> Unipower Cop.         4.00% due 01/15/23         Utas Air Word/wide Holdings, Inc.         2.25% due 06/15/19         Simpower Cop.         4.00% due 00/15/21 <sup>3</sup> Utas Air Word/wide Holdings, Inc.         2.25% due 06/15/19         International Metals, Inc.         1.63% due 00/01/19         Otal Industrial <td< td=""><td>Face Amount-         Face Amount-           \$         6,238,000           2,328,000         1,438,000           1,437,000         1,437,000           1,437,000         1,479,000           1,085,000         3,146,000           2,815,000         1,789,000           1,172,000         1,260,000           1,172,000         652,000           652,000         650,000           2,625,000         2,675,000           860,000         2,608,000           1,574,000         1,574,000</td><td>8,785,54 Valu \$ 6,998,24 2,360,07 1,630,24 1,625,60 1,619,50 1,451,11 24,470,44 3,437,00 3,241,44 1,777,88 1,406,18 1,311,93 1,284,88 641,87 563,77 13,664,72 2,761,02 2,501,12 886,33 2,211,97 1,494,31</td></td<>	Face Amount-         Face Amount-           \$         6,238,000           2,328,000         1,438,000           1,437,000         1,437,000           1,437,000         1,479,000           1,085,000         3,146,000           2,815,000         1,789,000           1,172,000         1,260,000           1,172,000         652,000           652,000         650,000           2,625,000         2,675,000           860,000         2,608,000           1,574,000         1,574,000	8,785,54 Valu \$ 6,998,24 2,360,07 1,630,24 1,625,60 1,619,50 1,451,11 24,470,44 3,437,00 3,241,44 1,777,88 1,406,18 1,311,93 1,284,88 641,87 563,77 13,664,72 2,761,02 2,501,12 886,33 2,211,97 1,494,31
Shesipeake Energy Cop.         5.50% due 09/15/26 <sup>3</sup> CONVERTIBLE BONDS <sup>11</sup> - 67.4% (continued)         Sinergy - 6.1% (continued)         Weatherford International Ltd.         5.88% due 07/01/21 <sup>1</sup> Mabors Industries, Inc.         0.75% due 01/15/24 <sup>3</sup> ME Energy Co.         1.50% due 07/01/21         DC Energy, Inc.         1.3% due 07/5/21 <sup>1</sup> Insco Jersey Finance Ltd.         3.00% due 07/5/23         Total Energy         Modul 07/5/24 <sup>3</sup> Jasis Petroleum, Inc.         2.63% due 09/15/23         Total Energy         Modustris, Inc.         0.75% due 09/15/21         Samex SAB de CV         3.72% due 09/15/20         Verreiet Rocketdyne Holdings, Inc.         2.25% due 12/15/23°         SumPower Corp.         4.00% due 01/15/21         Til International Metals, Inc.         1.63% due 06/15/19         Mohay Ital Betals, Inc.         1.25% due 05/15/41         Workwide Holdings, Inc.         2.25% due 05/15/41         Wie Group Ltd         1.75% due 06/15/19         Mohay Ital Betals, Inc.         1.63% due 05/15/18 <sup>1</sup>	Face Amount-           \$         6,238,000           2,328,000         1,488,000           1,437,000         1,437,000           1,437,000         1,479,000           1,085,000         3,146,000           3,146,000         2,815,000           1,739,000         1,923,000           1,172,000         1,923,000           1,172,000         652,000           652,000         652,000           2,265,000         2,675,000           860,000         2,608,000	8,785,54 Valu \$ 6,998,21 2,360,0' 1,630,23 1,625,66 1,619,55 1,451,18 24,470,44 3,437,00 3,241,4' 1,777,8' 1,406,19 1,311,91 1,284,88 641,8' 563,70 13,664,72' 2,761,00 2,501,12 886,33 2,211,9' 1,494,3' 934,99
Thesiapeake Energy Cop.         5.50% due 09/15/26 <sup>3</sup> SCONVERTIBLE BONDS'' - 67.4% (continued)         inergy - 6.1% (continued)         Veatherford International Ltd.         5.88% due 07/01/21 <sup>1</sup> Idabors Industries, Inc.         0.75% due 01/15/24 <sup>3</sup> ME Energy Co.         1.50% due 07/01/21         DC Energy, Inc.         1.13% due 09/15/21 <sup>1</sup> Tissco Jersey Finance Ltd.         3.00% due 01/31/24 <sup>3</sup> Dasis Petroleum, Inc.         2.63% due 09/15/23         Total Energy         Industrial - 3.4%         Dycom Industries, Inc.         0.75% due 09/15/21         Temes XAB de CV         3.72% due 03/15/20         Vereigt Rocketdyne Holdings, Inc.         2.25% due 03/15/20         Vereigt Rocketdyne Holdings, Inc.         2.25% due 05/15/11         Dames XAB de CV         3.72% due 03/15/20         Vereigt Rocketdyne Holdings, Inc.         2.25% due 05/15/12         Demes CAB de CV         3.72% due 05/15/13         Utal aduetific force fisch         1.33% due 05/15/14         Downer, Cyclical - 2.7%         Zaduetotifial	Face Amount-         Face Amount-           \$         6,238,000           2,328,000         1,438,000           1,437,000         1,437,000           1,437,000         1,479,000           1,085,000         3,146,000           2,815,000         1,789,000           1,172,000         1,260,000           1,172,000         652,000           652,000         650,000           2,625,000         2,675,000           860,000         2,608,000           1,574,000         1,574,000	8,785,54 Valu \$ 6,998,21 2,360,0' 1,630,23 1,625,66 1,619,55 1,451,18 24,470,44 3,437,00 3,241,4' 1,777,8' 1,406,19 1,311,91 1,284,88 641,8' 563,70 13,664,72' 2,761,00 2,501,12 886,33 2,211,9' 1,494,3' 934,99
2hesiapeake Energy Corp.         5.50% due 09/15/26 <sup>1</sup> SONVERTIBLE BONDS <sup>11</sup> - 67.4% (continued)         inergy - 6.1% (continued)         Veatheriord International Ltd.         5.88% due 07/01/21 <sup>1</sup> Mabors Industries, Inc.         0.75% due 01/15/24 <sup>2</sup> M Energy Co.         1.50% due 07/01/21         DOC Energy, Inc.         1.13% due 09/15/21 <sup>1</sup> Insco Jersey Finance Ltd.         3.00% due 01/15/24 <sup>2</sup> Sold Energy Co.         2.63% due 00/15/23         Total Energy         Yood Industrial - 3.4%         Joycom Industries, Inc.         0.75% due 09/15/21         Demex SAB de CV         3.72% due 09/15/21         Demex SAB de CV         3.72% due 03/15/20         Verojet Rocketdyne Holdings, Inc.         2.25% due 06/15/23         SunPower Cop.         4.00% due 01/15/23         SunPower Cop.         4.00% due 01/15/24         SunPower Cop.         2.25% due 06/11/21         Ottal International Metals, Inc.         1.63% due 05/15/14         Surger Cop.         2.25% due 06/11/21         Commode 05/15/14 <tr< td=""><td>Face Amount-         Face Amount-           \$         6,238,000           2,328,000         1,438,000           1,437,000         1,437,000           1,437,000         1,479,000           1,085,000         3,146,000           2,815,000         1,789,000           1,172,000         1,260,000           1,172,000         652,000           652,000         650,000           2,625,000         2,675,000           860,000         2,608,000           1,574,000         1,574,000</td><td>8,785,54 Valu \$ 6,998,21 2,360,0' 1,630,23 1,625,66 1,619,55 1,451,18 24,470,44 3,437,00 3,241,4' 1,777,8' 1,406,19 1,311,91 1,284,88 641,8' 563,70 13,664,72' 2,761,00 2,501,12 886,33 2,211,9' 1,494,3' 934,99</td></tr<>	Face Amount-         Face Amount-           \$         6,238,000           2,328,000         1,438,000           1,437,000         1,437,000           1,437,000         1,479,000           1,085,000         3,146,000           2,815,000         1,789,000           1,172,000         1,260,000           1,172,000         652,000           652,000         650,000           2,625,000         2,675,000           860,000         2,608,000           1,574,000         1,574,000	8,785,54 Valu \$ 6,998,21 2,360,0' 1,630,23 1,625,66 1,619,55 1,451,18 24,470,44 3,437,00 3,241,4' 1,777,8' 1,406,19 1,311,91 1,284,88 641,8' 563,70 13,664,72' 2,761,00 2,501,12 886,33 2,211,9' 1,494,3' 934,99
Chesipeake Energy Cop.         5.50% due 09/15/26 <sup>1</sup> CONVERTIBLE BONDS <sup>11</sup> - 67.4% (continued)         Senry - 6.1% (continued)         Weatherford International Ltd.         5.88% due 07/01/21         Vabors Industries, Inc.         0.75% due 01/15/24 <sup>3</sup> SM Energy Co.         1.50% due 07/01/21         D2C Energy, Inc.         1.13% due 09/15/21         Ensob Jensey Finance Ltd.         3.00% due 01/31/24 <sup>4</sup> Dasis Petroleum, Inc.         2.63% due 09/15/23         Total Energy         Industrial - 3.4%         Sycon Industries, Inc.         0.75% due 09/15/21         Demex SAB de CV         3.72% due 09/15/21         Demex SAB de CV         3.72% due 09/15/23         SumPower Cop.         4.00% due 01/15/23 <sup>1</sup> Washer Workwide Holdings, Inc.         2.25% due 08/01/22 <sup>1</sup> Th International Metals, Inc.         1.63% due 09/15/21         Consumer, Cyclical - 2.7%         ZalAltantic Group, Inc.         2.25% due 06/15/19         Xishay Interferenhology, Inc.         2.25% due 06/15/19         Xishay totaponoffs/19         In	Face Amount-         Face Amount-           \$         6,238,000           2,328,000         1,438,000           1,437,000         1,437,000           1,437,000         1,479,000           1,085,000         3,146,000           2,815,000         1,789,000           1,172,000         1,260,000           1,172,000         652,000           652,000         650,000           2,625,000         2,675,000           860,000         2,608,000           1,574,000         1,574,000	8,785,54 Valu \$ 6,998,22 2,360,07 1,630,23 1,625,66 1,619,50 1,451,18 24,470,40 3,437,00 3,241,47 1,777,87 1,406,19 1,311,97 1,284,80 641,87 563,70 13,664,77 2,761,00 2,501,12 886,33 2,211,97 1,494,37 934,99 10,789,73
Chesiapeake Energy Corp.         5.50% due 09/16/26 <sup>1</sup> CONVERTIBLE BONDS <sup>11</sup> - 67.4% (continued)         Energy - 6.1% (continued)         Weatherford International Ltd.         5.88% due 07/01/21 <sup>1</sup> Vabors Industries, Inc.         0.75% due 01/15/24 <sup>3</sup> SM Energy Co.         1.50% due 07/01/21         PDC Energy, Inc.         1.13% due 09/15/21         Encod Jersey Finance Ltd.         3.00% due 01/31/24 <sup>1</sup> Dasis Petroleum, Inc.         2.63% due 09/15/23         Total Energy         ordustries, Inc.         0.75% due 09/15/21         Corps due 09/15/21         Orabit Energy         ordustries, Inc.         0.75% due 09/15/21         Orabit Energy         Ordustries, Inc.         0.75% due 09/15/21         Sereer Box 600/15/21         Sereer Box 600/122 <tr< td=""><td>Fae Amount         S         6,238,000         2,328,000         2,328,000         1,488,000         1,437,000         1,437,000         1,479,000         1,479,000         1,479,000         1,085,000         3,146,000         2,815,000         3,146,000         1,923,000         3,146,000         1,923,000         3,126,000         3,126,000         3,126,000         3,126,000         3,126,000         3,126,000         3,</td><td>8,785,54 Valu \$ 6,998,25 2,360,01 1,630,29 1,652,60 1,619,50 1,451,18 24,470,40 3,437,00 3,241,41 1,777,81 1,406,19 1,311,97 1,284,80 641,81 563,70 2,761,05 2,501,12 886,33 2,211,91 1,494,31 934,95 10,789,73 2,867,85</td></tr<>	Fae Amount         S         6,238,000         2,328,000         2,328,000         1,488,000         1,437,000         1,437,000         1,479,000         1,479,000         1,479,000         1,085,000         3,146,000         2,815,000         3,146,000         1,923,000         3,146,000         1,923,000         3,126,000         3,126,000         3,126,000         3,126,000         3,126,000         3,126,000         3,	8,785,54 Valu \$ 6,998,25 2,360,01 1,630,29 1,652,60 1,619,50 1,451,18 24,470,40 3,437,00 3,241,41 1,777,81 1,406,19 1,311,97 1,284,80 641,81 563,70 2,761,05 2,501,12 886,33 2,211,91 1,494,31 934,95 10,789,73 2,867,85
Chesipeake Energy Corp. 5.50% due 09/15/26 <sup>9</sup>	Fae Amount         Fae Amount           \$         6,238,000           2,328,000         1,488,000           1,437,000         1,479,000           1,479,000         1,085,000           3,146,000         2,815,000           1,789,000         1,923,000           1,729,000         1,923,000           1,729,000         1,923,000           1,729,000         1,923,000           1,729,000         2,620,000           2,650,000         2,675,000           800,000         1,574,000           1,724,000         1,724,000           1,724,000         1,724,000	8,785,54 Valu

## January 31, 2017

Basic Materials - 0.7%	
OCI NV	
3.88% due 09/25/18	

1,700,000 EUR

1,819,278

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

	Face Amount~	Value
CONVERTIBLE BONDS <sup>11</sup> - 67.4% (continued) Basic Materials - 0.7% (continued)		
32Gold Corp.		
3.25% due 10/01/18	\$ 1,119,000 <u>\$</u>	1,214,11
Total Basic Materials		3,033,39
Total Convertible Bonds		070 400 70
(Cost \$248,848,414) :ORPORATE BONDS <sup>††</sup> - 57.5%	_	272,129,78
Consumer, Non-cyclical - 12.0%		
ICA, Inc.		
7.50% due 02/15/221	1,950,000	2,222,99
5.38% due 02/01/25	1,485,000	1,516,55
5.00% due 03/15/241	1,291,000	1,347,48
Inited Rentals North America, Inc. 6.13% due 06/15/231	2,600,000	2,755,99
5.50% due 07/15/25 <sup>1</sup>	1,750,000	1,822,18
aleant Pharmaceuticals International, Inc.	1,100,000	1,022,10
6.13% due 04/15/25 <sup>3</sup>	5,200,000	3,912,99
enet Healthcare Corp.		
6.00% due 10/01/201	1,700,000	1,797,75
8.13% due 04/01/22 4.50% due 04/01/21 <sup>1</sup>	989,000 774,000	1,003,83 781,74
ndo Limited / Endo Finance LLC / Endo Finco, Inc.	774,000	701,74
6.00% due 02/01/25 <sup>13</sup>	4,000,000	3,275,00
tolina Healthcare, Inc.		
5.38% due 11/15/221	2,600,000	2,697,50
ealthSouth Corp.		
5.75% due 09/15/251	2,625,000	2,644,68
HS/Community Health Systems, Inc.	2 077 000	4 667 00
6.88% due 02/01/221 5.13% due 08/01/211	2,277,000 950,000	1,667,90 897,75
evion Consumer Products Corp.		031,10
6.25% due 08/01/24	1,980,000	2,054,25
uorum Health Corp.	,	
11.63% due 04/15/23 <sup>3</sup>	2,042,000	1,929,69
orizon Pharma, Inc.		
6.63% due 05/01/231	1,875,000	1,814,06
and O'Lakes Capital Trust I 7.45% due 03/15/28 <sup>1.3</sup>	4 600 000	4 604 07
7.45% due 03/15/28** otheby's	1,500,000	1,691,25
5.25% due 10/01/22 <sup>1.3</sup>	1,667,000	1,683,67
reathact Ltd.	.,	1,000,01
9.13% due 11/01/23 <sup>3</sup>	1,485,000	1,553,68
enveo Corp.		
8.50% due 09/15/22 <sup>3</sup>	2,000,000	1,410,00
Itchie Bros Auctioneers, Inc.	4 004 000	4 000 00
5.38% due 01/15/25 <sup>3</sup> tott Corp.	1,361,000	1,393,32
5.50% due 07/01/24 <sup>3</sup>	1,106,000 EUR	1,269,81
shern Rentals, Inc.	1,100,000 2010	1,200,01
7.38% due 05/15/23 <sup>1,3</sup>	1,320,000	1,240,80
Concordia International Corp.		
9.50% due 10/21/22 <sup>3</sup>	1,750,000	752,50
7.00% due 04/15/23 <sup>3</sup>	729,000	269,27
	Face	
	Amount~	Value
CORPORATE BONDS <sup>††</sup> - 57.5% (continued)		
Consumer, Non-cyclical - 12.0% (continued)		
Spectrum Brands, Inc.	ê 700.000 ê	004.00
5.75% due 07/15/251 bott Beverages, Inc.	\$ 766,000 \$	804,30
5.38% due 07/01/22	726,000	746,14
AGE International S.A./ FAGE USA Dairy Industry, Inc.	720,000	740,14
5.63% due 08/15/263	680,000	690,62
ASIS Healthcare LLC / IASIS Capital Corp.		
8.38% due 05/15/19	604,000	578,33
and O' Lakes, Inc.		
6.00% due 11/15/22 <sup>3</sup>	19,000	20,80
otal Consumer, Non-cyclical		48,246,90
communications - 9.3%		
	5 764 000	5 QA7 44
11.00% due 09/15/251	5,761,000	5,847,41
11.00% due 09/15/251 CO Holdings LLC / CCO Holdings Capital Corp.	5,761,000 3,594,000	
11.00% due 09/15/25 <sup>1</sup> CO Holdings LLC / CCO Holdings Capital Corp. 5.25% due 09/30/22 <sup>1</sup>		3,729,56
11.00% due 09/15/25 <sup>1</sup> CO Holdings LLC / CCO Holdings Capital Corp. 5.25% due 09/30/22 <sup>1</sup> 5.88% due 04/01/24 <sup>1.3</sup> ISH DBS Corp.	3,594,000 989,000	3,729,56 1,063,79
11.00% due 09/15/25 <sup>1</sup> CO Holdings LLC / CCO Holdings Capital Corp. 5.25% due 09/30/22 <sup>1</sup> 5.88% due 04/01/24 <sup>1.3</sup> ISH DBS Corp. 5.88% due 11/15/24 <sup>1</sup>	3,594,000 989,000 1,509,000	3,729,56 1,063,79 1,531,63
11.00% due 09/15/25 <sup>1</sup> CO Holdings LLC / CCO Holdings Capital Corp. 5.25% due 09/30/22 <sup>1</sup> 5.88% due 04/01/24 <sup>1.3</sup> ISH DBS Corp. 5.88% due 11/15/24 <sup>1</sup> 6.75% due 06/01/21 <sup>1</sup>	3,594,000 989,000	3,729,56 1,063,79 1,531,63
11.00% due 09/15/25 <sup>1</sup> CO Holdings LLC / CCO Holdings Capital Corp. 5.25% due 09/30/22 <sup>1</sup> 5.88% due 04/01/24 <sup>1,3</sup> ISH DBS Corp. 5.88% due 11/15/24 <sup>1</sup> 6.75% due 06/01/21 <sup>1</sup> FR Group S.A.	3,594,000 989,000 1,509,000 1,300,000	3,729,56 1,063,79 1,531,63 1,399,94
11.00% due 09/15/25 <sup>1</sup> CO Holdings LLC / CCO Holdings Capital Corp. 5.25% due 09/00/22 <sup>1</sup> S88% due 11/15/24 <sup>1.3</sup> ISH DBS Corp. 5.88% due 11/15/24 <sup>1.3</sup> 6.75% due 06/01/21 <sup>1</sup> FR Group S.A. 6.25% due 05/15/24 <sup>1.3</sup>	3,594,000 989,000 1,509,000 1,300,000 1,833,000	3,729,56 1,063,79 1,531,63 1,399,94 1,851,33
11.00% due 09/15/25 <sup>1</sup> CO Holdings LLC / CCO Holdings Capital Corp. 5.25% due 03/03/22 <sup>1</sup> 5.88% due 04/01/24 <sup>1.3</sup> ISH DBS Corp. 5.88% due 11/15/24 <sup>1</sup> 6.75% due 06/01/21 <sup>1</sup> FR Group S.A. 6.25% due 05/01/26 <sup>1.3</sup>	3,594,000 989,000 1,509,000 1,300,000	3,729,56 1,063,79 1,531,63 1,399,94 1,851,33
11.00% due 09/15/25 <sup>1</sup> CO Holdings LLC / CCO Holdings Capital Corp. 5.25% due 09/30/22 <sup>1</sup> 5.88% due 04/01/24 <sup>13</sup> SH DBS Corp. 5.88% due 11/15/24 <sup>1</sup> 6.75% due 06/01/21 <sup>1</sup> R Group S.A. 6.25% due 05/15/24 <sup>13</sup> 7.38% due 05/15/26 <sup>13</sup> mturyLink, Inc.	3,594,000 989,000 1,509,000 1,300,000 1,833,000	3,729,5 1,063,7 1,531,6 1,399,9 1,851,3 958,9
11.00% due 09/15/25 <sup>1</sup> CO Holdings LLC / CCO Holdings Capital Corp. 5.25% due 09/30/22 <sup>1</sup> 5.88% due 09/30/22 <sup>1</sup> 5.88% due 04/01/24 <sup>13</sup> 5.88% due 11/15/24 <sup>1</sup> 6.75% due 06/01/21 <sup>1</sup> FR Group S.A. 6.25% due 05/15/24 <sup>13</sup> 7.38% due 05/15/24 <sup>13</sup> 7.38% due 05/01/26 <sup>13</sup> enturyLink, Inc. 6.75% due 12/01/23 <sup>1</sup> est Corp.	3,594,000 989,000 1,509,000 1,300,000 1,833,000 931,000 2,522,000	3,729,51 1,063,74 1,531,6 1,399,9 1,851,3 958,9 2,603,90
11.00% due 09/15/25 <sup>1</sup> CO Holdings LLC / CCO Holdings Capital Corp. 5.25% due 09/30/22 <sup>1</sup> 5.88% due 04/01/24 <sup>13</sup> SNB DSS Corp. 5.88% due 11/15/24 <sup>1</sup> 6.75% due 05/01/21 <sup>1</sup> R. Group S.A. 6.25% due 05/15/24 <sup>13</sup> 7.38% due 05/15/24 <sup>13</sup> 7.38% due 05/10/26 <sup>13</sup> est Corp. 5.38% due 07/15/22 <sup>13</sup>	3,594,000 989,000 1,509,000 1,300,000 1,833,000 931,000	3,729,5 1,063,7 1,531,6 1,399,9 1,851,3 958,9 2,603,9
11.00% due 09/15/25 <sup>1</sup> CO Holdings LLC / CCO Holdings Capital Corp. 5.25% due 09/30/22 <sup>1</sup> 5.88% due 04/01/24 <sup>1,3</sup> SH DBS Corp. 5.88% due 11/15/24 <sup>1</sup> 6.75% due 05/01/21 <sup>1</sup> FR Group S.A. 6.25% due 05/15/24 <sup>1,3</sup> 7.38% due 05/15/24 <sup>1,3</sup> 7.38% due 05/11/26 <sup>1,3</sup> est Corp. 5.38% due 07/15/22 <sup>1,3</sup> 5.38% due 07/15/22 <sup>1,3</sup>	3,594,000 989,000 1,509,000 1,300,000 1,833,000 931,000 2,522,000 2,250,000	3,729,51 1,063,7 1,531,6 1,399,9 1,851,3 958,9 2,603,9 2,174,0
11.00% due 09/15/25 <sup>1</sup> CO Holdings LLC / CCO Holdings Capital Corp. 5.25% due 09/30/22 <sup>1</sup> 5.88% due 04/01/24 <sup>1,3</sup> 5.88% due 01/01/24 <sup>1,3</sup> 5.88% due 01/01/21 <sup>1</sup> 7.86% due 05/01/26 <sup>1,3</sup> 7.88% due 05/01/26 <sup>1,3</sup> 7.38% due 05/01/26 <sup>1,3</sup> 7.38% due 05/01/26 <sup>1,3</sup> 7.38% due 07/15/22 <sup>1,3</sup> 5.38% due 09/15/22 <sup>1,3</sup>	3,594,000 989,000 1,509,000 1,300,000 1,833,000 931,000 2,522,000	3,729,5 1,063,7 1,531,6 1,399,9 1,851,3 958,9 2,603,9 2,174,0
11.00% due 09/15/25 <sup>1</sup> 20 Holdings LLC / CCO Holdings Capital Corp. 5.26% due 09/30/22 <sup>1</sup> 5.88% due 04/01/24 <sup>13</sup> SH DBS Corp. 5.88% due 11/15/24 <sup>1</sup> 5.75% due 05/01/21 <sup>1</sup> rK Group S.A. 6.25% due 05/15/24 <sup>13</sup> 7.38% due 05/01/26 <sup>13</sup> ntrutryLink, Inc. 6.75% due 12/01/23 <sup>1</sup> est Corp. 5.38% due 07/15/22 <sup>13</sup> rint Corp. 7.88% due 09/15/23 <sup>1</sup> (C. Networks, Inc.	3,594,000 989,000 1,509,000 1,300,000 1,833,000 931,000 2,522,000 2,250,000 1,980,000	3,729,51 1,063,7 1,531,6 1,399,9 1,851,3 958,9 2,603,9 2,174,0 2,1768,1
11.00% due 09/15/25 <sup>1</sup> CO Holdings LLC / CCO Holdings Capital Corp. 5.25% due 09/30/22 <sup>1</sup> 5.88% due 04/01/24 <sup>1.3</sup> S.88% due 04/01/24 <sup>1.3</sup> 5.88% due 06/01/21 <sup>1</sup> R. Group S.A. 5.25% due 05/15/24 <sup>1.3</sup> 7.38% due 05/15/24 <sup>1.3</sup> 7.38% due 05/01/26 <sup>1.3</sup> est Corp. 5.38% due 12/01/23 <sup>1</sup> est Corp. 5.38% due 09/15/22 <sup>1.3</sup> 7.88% due 09/15/22 <sup>1.3</sup> 7.88% due 09/15/23 <sup>1.3</sup>	3,594,000 989,000 1,509,000 1,300,000 1,833,000 931,000 2,522,000 2,250,000	3,729,5 1,063,7 1,531,6 1,399,9 1,851,3 958,9 2,603,9 2,174,0 2,168,1
11.00% due 09/15/25 <sup>1</sup> 20 Holdings LLC / CCO Holdings Capital Corp. 5.25% due 09/30/22 <sup>1</sup> 5.88% due 04/01/24 <sup>13</sup> 5.88% due 01/01/24 <sup>13</sup> 5.88% due 01/01/21 <sup>1</sup> 7.75% due 05/01/26 <sup>13</sup> 7.38% due 05/01/26 <sup>13</sup> 7.38% due 05/01/26 <sup>13</sup> 7.38% due 05/15/22 <sup>13</sup> 5.38% due 09/15/22 <sup>13</sup> 7.88% due 09/15/22 <sup>13</sup>	3,594,000 989,000 1,509,000 1,300,000 1,833,000 931,000 2,522,000 2,250,000 1,980,000	3,729,51 1,063,7 1,531,6 1,399,9 1,851,3 958,9 2,603,9 2,174,0 2,168,11 2,088,4
11.00% due 09/15/25 <sup>1</sup> CO Holdings LLC / CCO Holdings Capital Corp. 5.25% due 09/30/22 <sup>1</sup> 5.88% due 04/01/24 <sup>13</sup> 5.88% due 04/01/24 <sup>13</sup> 5.88% due 01/15/24 <sup>1</sup> 6.75% due 05/01/26 <sup>13</sup> 6.75% due 05/15/24 <sup>13</sup> 7.38% due 05/15/26 <sup>13</sup> enturyLink, Inc. 6.75% due 12/01/23 <sup>1</sup> est Corp. 5.38% due 07/15/22 <sup>13</sup> 07/15/22 <sup>13</sup> 07/15/22 <sup>13</sup> 07/15/22 <sup>13</sup> 17.88% due 09/15/23 <sup>1</sup> 4.75% due 12/15/22 <sup>1</sup> rius XM Radio, Inc. 5.75% due 06/12/1 <sup>13</sup> 5.87% due 06/12/1 <sup>13</sup>	3,594,000 989,000 1,509,000 1,300,000 1,833,000 931,000 2,522,000 2,250,000 1,980,000 2,040,000	3,729,51 1,063,7 1,531,6 1,399,9 1,851,3 958,9 2,603,9 2,174,0 2,174,0 2,168,1 2,088,4 2,038,4
11.00% due 09/15/25 <sup>1</sup> 20 Holdings LLC / CCO Holdings Capital Corp. 5.26% due 09/30/22 <sup>1</sup> 5.88% due 11/15/24 <sup>1</sup> 5.75% due 05/01/21 <sup>1</sup> 7.75% due 05/01/21 <sup>1</sup> 7.85% due 05/15/24 <sup>1,3</sup> 7.36% due 05/01/26 <sup>1,3</sup> 7.36% due 05/01/26 <sup>1,3</sup> 7.36% due 12/01/23 <sup>1</sup> est Corp. 5.85% due 07/15/22 <sup>1,3</sup> 7.86% due 09/15/23 <sup>1</sup> AC Networks, Inc. 7.75% due 09/15/23 <sup>1</sup> AC Networks, Inc. 5.75% due 09/12/1 <sup>3</sup> 82 Radio, Inc. 5.75% due 08/01/21 <sup>1,3</sup>	3,594,000 989,000 1,509,000 1,300,000 1,833,000 931,000 2,522,000 2,250,000 1,980,000 2,040,000	3,729,51 1,063,7 1,531,6 1,399,9 1,851,3 958,9 2,603,9 2,174,0 2,174,0 2,168,1 2,088,4 2,038,4
11.00% due 09/15/25 <sup>1</sup> CO Holdings LLC / COC Holdings Capital Corp. 5.25% due 09/30/22 <sup>1</sup> 5.88% due 04/01/24 <sup>13</sup> SH DBS Corp. 5.88% due 01/15/24 <sup>1</sup> 6.75% due 05/17/21 <sup>1</sup> FR Group S.A. 6.25% due 05/17/21 <sup>3</sup> 6.75% due 05/17/21 <sup>3</sup> 6.75% due 05/17/22 <sup>13</sup> 0.738% due 07/15/22 <sup>13</sup> 0.738% due 07/15/22 <sup>13</sup> 0.738% due 09/15/23 <sup>1</sup> KC Networks, Inc. 4.75% due 09/15/23 <sup>1</sup> KC Networks, Inc. 5.75% due 09/12/1 <sup>13</sup> 35 Radio, Inc. 5.75% due 09/12/1 <sup>13</sup>	3,594,000 989,000 1,509,000 1,300,000 1,833,000 931,000 2,522,000 1,980,000 1,980,000 1,950,000 1,732,000	3,729,51 1,063,7 1,531,6 1,399,9 1,851,3 958,9 2,603,9 2,174,0 2,174,0 2,168,1 2,088,4 2,034,0 1,808,8
11.00% due 09/15/25 <sup>1</sup> CO Holdings LLC / CCO Holdings Capital Corp. 5.25% due 09/30/22 <sup>1</sup> 5.88% due 04/01/24 <sup>13</sup> 5.88% due 04/01/24 <sup>13</sup> 5.88% due 01/15/24 <sup>1</sup> 6.75% due 05/01/26 <sup>13</sup> 7.88% due 05/15/24 <sup>13</sup> 7.88% due 05/15/24 <sup>13</sup> 7.88% due 09/15/23 <sup>1</sup> 6.75% due 12/01/23 <sup>1</sup> 5.88% due 09/15/23 <sup>1</sup> MC Networks, Inc. 7.88% due 09/15/23 <sup>1</sup> MC Networks, Inc. 5.75% due 12/15/22 <sup>1</sup> 105 XM Radio, Inc. 5.75% due 10/01/21 <sup>13</sup> S Radio, Inc. 5.75% due 04/01/21 <sup>13</sup> S Radio, Inc.	3,594,000 989,000 1,509,000 1,300,000 1,833,000 931,000 2,522,000 2,250,000 1,980,000 2,040,000 1,950,000	3,729,5 1,063,7 1,531,6 1,399,9 1,851,3 958,9 2,603,9 2,174,0 2,168,1 2,088,4 2,034,0 1,808,8
11.00% due 09/15/25 <sup>1</sup> CO Holdings LLC / CCO Holdings Capital Corp. 5.25% due 09/30/22 <sup>1</sup> 5.88% due 04/01/24 <sup>13</sup> SH DBS Corp. 5.88% due 11/15/24 <sup>1</sup> 6.75% due 05/01/21 <sup>1</sup> R Group S.A. 6.25% due 05/15/24 <sup>13</sup> 7.38% due 05/01/26 <sup>13</sup> ntrutryLink, Inc. 6.75% due 12/01/23 <sup>1</sup> est Corp. 5.38% due 07/15/22 <sup>13</sup> 7.88% due 09/15/23 <sup>13</sup> OK Networks, Inc. 4.75% due 12/15/22 <sup>13</sup> 0. Networks, Inc. 5.75% due 09/15/23 <sup>1</sup> OK Networks, Inc. 5.75% due 08/01/21 <sup>13</sup> 35 Radio, Inc. 5.75% due 11/01/24 <sup>13</sup> C1, Inc. 6.88% due 04/15/25 <sup>1</sup> Ibune Media Co.	3,594,000 989,000 1,509,000 1,300,000 1,833,000 931,000 2,522,000 2,250,000 1,980,000 2,040,000 1,950,000 1,732,000 1,583,000	3,729,5 1,063,7 1,531,6 1,399,9 1,851,3 958,9 2,603,9 2,174,0 2,168,1 2,088,4 2,034,0 1,808,8 1,654,2
11.00% due 09/15/25 <sup>1</sup> 20 Holdings LLC / CCO Holdings Capital Corp. 5.25% due 09/30/22 <sup>1</sup> 5.88% due 04/01/24 <sup>1,3</sup> 5.88% due 04/01/24 <sup>1,3</sup> 5.88% due 05/01/26 <sup>1,3</sup> 7.8% due 05/01/26 <sup>1,3</sup> 7.8% due 05/01/26 <sup>1,3</sup> 7.8% due 05/01/26 <sup>1,3</sup> 7.8% due 09/15/22 <sup>1,3</sup> 7.8% due 09/15/22 <sup>1,3</sup> 7.8% due 09/15/22 <sup>1,3</sup> 7.8% due 09/15/22 <sup>1,3</sup> 7.8% due 09/15/23 <sup>1</sup> AC Networks, Inc. 7.7% due 12/15/22 <sup>1,3</sup> 7.8% due 09/15/23 <sup>1</sup> AC Networks, Inc. 5.7% due 08/01/21 <sup>1,3</sup> S1 Radio, Inc. 5.7% due 08/01/21 <sup>1,3</sup> S1 Radio, Inc. 7.28% due 11/01/24 <sup>1,3</sup> 0, Inc. 5.8% due 07/15/25 <sup>1</sup> bune Media Co.	3,594,000 989,000 1,509,000 1,300,000 1,833,000 931,000 2,522,000 1,980,000 1,980,000 1,950,000 1,732,000	3,729,51 1,063,7 1,531,6 1,399,9 1,851,3 958,9 2,603,9 2,174,00 2,168,11 2,088,44 2,034,00 1,808,8 1,654,2
11.00% due 09/15/25 <sup>1</sup> 20 Holdings LLC / CCO Holdings Capital Corp. 5.26% due 09/30/22 <sup>1</sup> 5.88% due 04/01/24 <sup>13</sup> 5.88% due 01/01/24 <sup>13</sup> 5.75% due 05/01/21 <sup>1</sup> 7.8% due 05/01/21 <sup>13</sup> 7.38% due 05/01/26 <sup>13</sup> 7.38% due 05/01/26 <sup>13</sup> 7.38% due 05/15/22 <sup>13</sup> 7.38% due 09/15/22 <sup>13</sup> 7.38% due 09/15/22 <sup>13</sup> 7.38% due 09/15/22 <sup>13</sup> 7.38% due 09/15/22 <sup>13</sup> 7.58% due 10/11/24 <sup>13</sup> 3.575% due 11/01/24 <sup>13</sup> 3.5 Radio, Inc. 5.75% due 11/01/24 <sup>13</sup> 3.1 Inc. 8.88% due 04/15/25 <sup>1</sup> bune Media Co. 5.88% due 04/15/25 <sup>1</sup>	3,594,000 989,000 1,509,000 1,300,000 1,833,000 931,000 2,522,000 2,250,000 1,980,000 2,040,000 1,950,000 1,732,000 1,583,000 1,545,000	3,729,51 1,063,7 1,531,6 1,399,9 1,851,3 958,9 2,603,9 2,174,0 2,168,11 2,088,4 2,034,0 1,808,8 1,654,2 1,568,1
11.00% due 09/15/25 <sup>1</sup> 20 Holdings LLC / CCO Holdings Capital Corp. 5.28% due 09/30/22 <sup>1</sup> 5.88% due 04/01/24 <sup>13</sup> SH DBS Corp. 5.88% due 01/15/24 <sup>13</sup> 7.78% due 05/15/24 <sup>13</sup> 7.88% due 07/15/22 <sup>13</sup> 7.88% due 09/15/23 <sup>1</sup> CN Entworks, Inc. 7.78% due 12/15/22 <sup>1</sup> 10. Networks, Inc. 6.75% due 12/15/22 <sup>1</sup> 10. Networks, Inc. 5.75% due 08/01/21 <sup>13</sup> 5.75% due 08/01/21 <sup>13</sup> 5.88% due 07/15/22 <sup>1</sup> 1. Inc. 5.88% due 07/15/22 <sup>1</sup> 1. Inc. 5.88% due 07/15/22 <sup>1</sup>	3,594,000 989,000 1,509,000 1,300,000 1,833,000 931,000 2,522,000 2,250,000 1,980,000 2,040,000 1,950,000 1,732,000 1,583,000	3,729,51 1,063,7 1,531,6 1,399,9 1,851,3 958,9 2,603,9 2,174,0 2,168,11 2,088,4 2,034,0 1,808,8 1,654,2 1,568,1
11.00% due 09/15/25 <sup>1</sup> CO Holdings LLC / CCO Holdings Capital Corp. 5.25% due 09/30/22 <sup>1</sup> 5.88% due 04/01/24 <sup>13</sup> 5.88% due 04/01/24 <sup>13</sup> 5.88% due 01/15/24 <sup>1</sup> 6.75% due 05/01/26 <sup>13</sup> 7.38% due 05/15/24 <sup>13</sup> 7.38% due 05/15/24 <sup>13</sup> 7.38% due 05/15/24 <sup>13</sup> 7.38% due 05/15/24 <sup>13</sup> 7.38% due 09/15/23 <sup>1</sup> 6.75% due 12/01/23 <sup>1</sup> est Corp. 5.38% due 09/15/23 <sup>1</sup> 4.75% due 12/15/22 <sup>13</sup> 7.88% due 09/15/23 <sup>1</sup> 4.75% due 12/15/22 <sup>13</sup> 7.88% due 09/15/23 <sup>1</sup> 4.75% due 12/15/22 <sup>13</sup> 7.88% due 09/15/23 <sup>1</sup> 8.88% due 01/15/23 <sup>1</sup> 6.88% due 01/15/25 <sup>1</sup> 1.00 5.75% due 11/01/24 <sup>13</sup> CI, Inc. 6.88% due 01/15/25 <sup>1</sup> 1.00 6.88% due 01/15/25 <sup>1</sup> 1.00 5.88% due 01/15/25 <sup>1</sup> 1.00 5.88% due 01/15/25 <sup>1</sup>	3,594,000 989,000 1,509,000 1,300,000 1,833,000 931,000 2,522,000 2,250,000 1,980,000 2,040,000 1,950,000 1,732,000 1,583,000 1,545,000	3,729,56 1,063,75 1,531,63 1,339,9 1,851,33 958,93 2,603,96 2,174,06 2,168,10 2,088,44 2,034,02 1,808,84 1,654,23 1,568,17 1,494,26
11.00% due 09/15/25 <sup>1</sup> CO Holdings LLC / CCO Holdings Capital Corp. 5.25% due 09/30/22 <sup>1</sup> 5.88% due 04/01/24 <sup>13</sup> S18 bD ES Corp. 5.88% due 01/15/24 <sup>1</sup> 6.75% due 06/01/21 <sup>1</sup> FR Group S.A. 6.25% due 06/15/24 <sup>13</sup> 7.38% due 05/15/24 <sup>13</sup> 7.38% due 05/15/24 <sup>13</sup> 7.38% due 05/15/22 <sup>13</sup> 01 corp. 5.38% due 07/15/22 <sup>13</sup> 01 corp. 7.25% due 09/15/23 <sup>1</sup> MC Networks, Inc. 4.75% due 12/15/22 <sup>13</sup> 01 corp. 7.25% due 09/12/1 <sup>13</sup> BS Radio, Inc. 7.25% due 09/12/1 <sup>13</sup> BS Radio, Inc. 7.25% due 04/15/25 <sup>1</sup> 1bune Media Co. 5.88% due 07/15/25 <sup>1</sup> 1bune Media Co. 5.88% due 03/15/26 <sup>3</sup> aSat, Inc. 6.88% due 03/15/20 <sup>1</sup>	3,594,000 989,000 1,509,000 1,300,000 1,833,000 931,000 2,522,000 2,250,000 1,980,000 2,040,000 1,980,000 1,950,000 1,732,000 1,583,000 1,545,000	3,729,56 1,063,75 1,531,63 1,339,9 1,851,33 958,93 2,603,96 2,174,06 2,168,10 2,088,44 2,034,02 1,808,84 1,654,23 1,568,17 1,494,26
11.00% due 09/15/25 <sup>1</sup> CO Holdings LLC / CCO Holdings Capital Corp. 5.28% due 09/30/22 <sup>1</sup> 5.88% due 04/01/24 <sup>13</sup> S18H DES Corp. 5.88% due 11/15/24 <sup>1</sup> 6.75% due 05/01/21 <sup>1</sup> FR Group S.A. 6.25% due 05/15/24 <sup>13</sup> 7.38% due 05/15/24 <sup>13</sup> 7.38% due 05/15/24 <sup>13</sup> 6.75% due 12/01/23 <sup>1</sup> dest Corp. 5.38% due 07/15/22 <sup>13</sup> MC Networks, Inc. 4.75% due 12/01/23 <sup>1</sup> MC Networks, Inc. 4.75% due 03/01/21 <sup>13</sup> SS Radio, Inc. 5.78% due 03/01/21 <sup>13</sup> SS Radio, Inc. 5.78% due 03/01/21 <sup>13</sup> SS Radio, Inc. 5.78% due 03/01/21 <sup>13</sup> SS Radio, Inc. 5.88% due 04/15/25 <sup>1</sup> ribure Media Co. 5.88% due 04/15/25 <sup>1</sup>	3,594,000 989,000 1,509,000 1,300,000 1,833,000 931,000 2,522,000 2,250,000 1,980,000 2,040,000 1,980,000 1,950,000 1,732,000 1,583,000 1,545,000	3,729,51 1,053,71 1,531,61 1,399,9 1,851,33 958,93 2,603,99 2,174,00 2,168,10 2,088,42 2,034,02 1,808,84 1,654,22 1,568,11 1,494,22 1,175,14
11.0% due 09/15/25 <sup>1</sup> CO Holdings LLC / CCO Holdings Capital Corp. 5.2% due 09/30/22 <sup>1</sup> 5.8% due 04/01/24 <sup>13</sup> (5.8% due 04/01/24 <sup>13</sup> 5.88% due 04/01/21 <sup>1</sup> FR Group S.A. 6.25% due 06/01/21 <sup>1</sup> 7.38% due 05/01/26 <sup>13</sup> enturyLink, Inc. 6.75% due 12/01/23 <sup>1</sup> dest Corp. 5.38% due 07/15/22 <sup>13</sup> print Corp. 7.8% due 09/15/23 <sup>13</sup> MC Networks, Inc. 4.75% due 12/15/22 <sup>1</sup> irtius XM Radio, Inc. 5.75% due 08/01/21 <sup>13</sup> 8S Radio, Inc. 7.25% due 11/01/24 <sup>13</sup> (C, Inc. 6.88% due 04/15/25 <sup>1</sup> irtius TM Radio Co. 5.88% due 04/15/25 <sup>1</sup> inclair Television Group, Inc. 5.88% due 04/15/25 <sup>1</sup> inclair Television Group, Inc. 5.88% due 03/15/26 <sup>3</sup> iaSat, Inc. 6.88% due 06/15/20 <sup>1</sup>	3,594,000         989,000         1,509,000         1,300,000         1,833,000         931,000         2,522,000         2,250,000         1,980,000         2,940,000         1,950,000         1,732,000         1,732,000         1,583,000         1,545,000         1,485,000         1,143,000	5,847,41 3,729,56 1,063,79 1,531,63 1,399,94 1,851,33 958,93 2,603,96 2,174,06 2,168,10 2,088,45 2,034,02 1,808,84 1,654,23 1,568,17 1,494,28 1,175,14 1,133,00 961,80
5.88% due 04/01/24 <sup>13</sup> DISH DBS Corp. 5.88% due 11/15/24 <sup>1</sup> 6.75% due 06/01/21 <sup>1</sup> SFR Group S.A. 6.25% due 05/15/24 <sup>13</sup> 7.38% due 05/01/26 <sup>13</sup> CenturyLink, Inc. 6.75% due 12/01/23 <sup>1</sup> Nest Corp. 5.38% due 07/15/22 <sup>1,3</sup> Sprint Corp. 7.88% due 07/15/22 <sup>1,3</sup> AMC Networks, Inc. 4.75% due 12/15/22 <sup>1</sup> Sinus XM Rado, Inc. 5.75% due 08/01/21 <sup>13</sup> 258 Radio, Inc. 7.25% due 08/01/21 <sup>13</sup> 268 Radio, Inc. 5.75% due 08/01/21 <sup>13</sup> 261 Inc. 6.88% due 04/15/25 <sup>1</sup> Tribume Media Co. 5.88% due 04/15/25 <sup>1</sup> 7.75% due 04/15/25 <sup>1</sup> 7.75% due 04/15/25 <sup>1</sup>	3,594,000         989,000         1,509,000         1,300,000         1,833,000         931,000         2,522,000         2,250,000         1,980,000         2,940,000         1,950,000         1,732,000         1,732,000         1,583,000         1,545,000         1,485,000         1,143,000	3,, 1,( 1,5 1,5 2,( 2, 2, 2, 2, 2, 1,5 1,6 1,5 1,6 1,5 1,6 1,5 1,6

6.50% due 06/15/191 Total Communications	270,000	291,263 37,537,968
Consumer, Cyclical - 8.2%		
L Brands, Inc.		
5.63% due 02/15/221	3,122,000	3,283,095
5.63% due 10/15/231	1,482,000	1,548,690

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

	Face Amount-	Value
CORPORATE BONDS11 - 57.5% (continued)	Amount-	Value
Consumer, Cyclical - 8.2% (continued) GameStop Corp.		
6.75% due 03/15/21 <sup>1,3</sup>	\$ 4,134,000	\$ 4,216,680
Hilton Worldwide Finance LLC / Hilton Worldwide Finance Corp.		
5.63% due 10/15/211	3,000,000	3,093,488
United Continental Holdings, Inc. 6.00% due 12/01/201	2,000,000	2,140,000
Tempur Seally International, Inc.	2,000,000	2,110,000
5.63% due 10/15/231	2,000,000	2,025,000
FirstCash, Inc. 6.75% due 04/01/211	1,758,000	1,850,295
Allegiant Travel Co.	1,700,000	1,000,200
5.50% due 07/15/191	1,750,000	1,806,875
Scotts Miracle-Gro Co. 5.25% due 12/15/26 <sup>3</sup>	1 756 000	1,772,471
Levi Strauss & Co.	1,756,000	1,772,471
5.00% due 05/01/251	1,724,000	1,740,163
Scientific Games International, Inc.		
10.00% due 12/01/22	1,513,000	1,557,815
Hanesbrands, Inc. 4.63% due 05/15/24 <sup>1,3</sup>	1,486,000	1,478,570
Brinker International, Inc.	.,,	.,,
3.88% due 05/15/231	1,484,000	1,398,670
Global Partners, LP / GLP Finance Corp.	4 075 000	1 000 010
6.25% due 07/15/221 MGM Resorts International	1,375,000	1,330,313
7.75% due 03/15/22 <sup>1</sup>	800,000	933,760
4.63% due 09/01/26	248,000	241,490
Speedway Motorsports, Inc.	1.00.000	1 1 10 000
5.13% due 02/01/23' Travelex Financing plc	1,100,000	1,113,882
8.00% due 08/01/18 <sup>1.3</sup>	725,000 GBP	917,942
Wolverine World Wide, Inc.	· · ·	
5.00% due 09/01/26 <sup>3</sup>	496,000	472,440
Total Consumer, Cyclical		32,921,639
Energy - 7.4% Rowan Companies, Inc.		
7.88% due 08/01/19 <sup>1</sup>	3,000,000	3,285,000
CONSOL Energy, Inc.		
8.00% due 04/01/23	2,336,000	2,406,080
PDC Energy, Inc. 6.13% due 09/15/24 <sup>3</sup>	2,150,000	2,257,499
PBF Holding Company LLC / PBF Finance Corp.	2,100,000	2,201,400
7.00% due 11/15/231	1,976,000	2,020,460
Parsley Energy LLC / Parsley Finance Corp.		1 000 100
6.25% due 06/01/24 <sup>13</sup> 5.38% due 01/15/25 <sup>3</sup>	1,731,000 123,000	1,869,480 126,690
Genesis Energy, LP / Genesis Energy Finance Corp.	123,000	120,050
6.00% due 05/15/231	1,896,000	1,957,620
Sabine Pass Liquefaction LLC	4 704 000	4 000 004
5.75% due 05/15/24	1,761,000	1,926,094
	Face	
	Face Amount~	Value
CORPORATE BONDS <sup>11</sup> - 57.5% (continued)		Value
CORPORATE BONDS <sup>††</sup> - 57.5% (continued) Energy - 7.4% (continued) Tesoro Corp.		Value
Energy - 7.4% (continued) Tesoro Corp. 5.13% due 12/15/26 <sup>1,3</sup>	Amount-	Value \$ 1,904,175
Energy - 7.4% (continued) Tesoro Corp. 5.13% due 12/15/26 <sup>1,3</sup> Cloud Peak Energy Resources LLC / Cloud Peak Energy Finance Corp.	Amount~ \$ 1,820,000 ::	\$ 1,904,175
Energy - 7.4% (continued) Tesoro Corp. 5.13% due 12/15/26 <sup>1.3</sup> Cloud Peak Energy Resources LLC / Cloud Peak Energy Finance Corp. 12.00% due 11/01/21	Amount-	
Energy - 7.4% (continued) Tesoro Corp. 5.13% due 12/15/26 <sup>1,3</sup> Cloud Peak Energy Resources LLC / Cloud Peak Energy Finance Corp.	Amount~ \$ 1,820,000 ::	\$ 1,904,175
Energy - 7.4% (continued) Tesoro Corp. 5.13% due 12/15/26 <sup>1,3</sup> Cloud Peak Energy Resources LLC / Cloud Peak Energy Finance Corp. 12.00% due 11/01/21 Tesoro Logistics, LP / Tesoro Logistics Finance Corp. 6.38% due 05/01/24 <sup>1</sup> 5.25% due 01/15/25	Amount~ \$ 1,820,000 : 1,657,000	\$
Energy - 7.4% (continued) Tesoro Corp. 5.13% due 12/15/26 <sup>1,3</sup> Cloud Peak Energy Resources LLC / Cloud Peak Energy Finance Corp. 12.00% due 11/01/21 Tesoro Logistics, LP / Tesoro Logistics Finance Corp. 6.33% due 05/01/24 <sup>1</sup> 5.25% due 01/15/25 Suncoc Limited Partnership / Suncoc Finance Corp.	Amount~ \$ 1,820,000 : 1,657,000 989,000 494,000	\$ 1,904,175 1,768,848 1,079,246 516,848
Energy - 7.4% (continued) Tesoro Corp. 5.13% due 12/15/26 <sup>1,3</sup> Cloud Peak Energy Resources LLC / Cloud Peak Energy Finance Corp. 12.00% due 11/01/21 Tesoro Logistics, LP / Tesoro Logistics Finance Corp. 6.38% due 05/01/24 <sup>1</sup> 5.25% due 01/15/25 Suncco Limited Partnership / Suncco Finance Corp. 6.38% due 04/01/23 <sup>1</sup>	Amount~ \$ 1,820,000 : 1,657,000 989,000	\$
Energy - 7.4% (continued) Tesoro Corp. 5.13% due 12/15/26 <sup>1,3</sup> Cloud Peak Energy Resources LLC / Cloud Peak Energy Finance Corp. 12.00% due 11/01/21 Tesoro Logistics, LP / Tesoro Logistics Finance Corp. 6.33% due 05/01/24 <sup>1</sup> 5.25% due 01/15/25 Suncoc Limited Partnership / Suncoc Finance Corp.	Amount~ \$ 1,820,000 : 1,657,000 989,000 494,000	\$ 1,904,175 1,768,848 1,079,246 516,848
Energy - 7.4% (continued) Tesoro Corp. 5.13% due 12/15/26 <sup>1,3</sup> Cloud Peak Energy Resources LLC / Cloud Peak Energy Finance Corp. 12.00% due 11/01/21 Tesoro Logistics, LP / Tesoro Logistics Finance Corp. 6.38% due 05/01/24 <sup>1</sup> 5.25% due 01/15/25 Suncco Limited Patnership / Suncco Finance Corp. 6.38% due 04/01/23 <sup>1</sup> Westerm Refining Logistics, LP / WNRL Finance Corp. 7.50% due 02/15/23 <sup>1</sup> Villow Oil plc	Amount~ \$ 1,820,000 * 1,657,000 989,000 494,000 1,519,000 1,210,000	\$ 1,904,175 1,768,848 1,079,246 516,848 1,566,849 1,318,900
Energy - 7.4% (continued) Tesoro Corp. 5.13% due 12/15/26 <sup>1,3</sup> Cloud Peak Energy Resources LLC / Cloud Peak Energy Finance Corp. 12.00% due 11/01/21 Tesoro Logistics, LP / Tesoro Logistics Finance Corp. 6.38% due 05/01/24 <sup>1</sup> 5.25% due 05/01/24 <sup>1</sup> 5.25% due 04/15/25 Sunoco Limited Partnership / Sunoco Finance Corp. 6.38% due 04/01/23 <sup>1</sup> Western Refining Logistics, LP / WNRL Finance Corp. 7.50% due 02/15/23 <sup>1</sup> Tullow Oil plc 6.25% due 04/15/22 <sup>3</sup>	Amount- \$ 1,820,000 : 1,657,000 989,000 494,000 1,519,000	\$ 1,904,175 1,768,848 1,079,246 516,848 1,566,849
Energy - 7.4% (continued) Tesoro Corp. 5.13% due 12/15/26 <sup>1,3</sup> Cloud Peak Energy Resources LLC / Cloud Peak Energy Finance Corp. 12.00% due 11/01/21 Tesoro Logistics, LP / Tesoro Logistics Finance Corp. 6.38% due 05/01/24 <sup>1</sup> 5.25% due 01/15/25 Suncoc Limited Partnership / Suncoc Finance Corp. 6.38% due 04/01/23 <sup>1</sup> Western Refining Logistics, LP / WNRL Finance Corp. 7.50% due 02/15/23 <sup>1</sup> Tullow Oil ple 6.25% due 04/15/22 <sup>3</sup> Continental Resources, Inc.	Amount~ \$ 1,820,000 :: 1,657,000 989,000 494,000 1,519,000 1,210,000 1,386,000	\$ 1,904,175 1,768,848 1,079,246 516,848 1,566,849 1,318,900 1,288,980
Energy - 7.4% (continued) Tesoro Corp. 5.13% due 12/15/26 <sup>1,3</sup> Cloud Peak Energy Resources LLC / Cloud Peak Energy Finance Corp. 12.00% due 11/01/21 Tesoro Logistics, LP / Tesoro Logistics Finance Corp. 6.38% due 05/01/24 <sup>1</sup> 5.25% due 05/01/24 <sup>1</sup> 5.25% due 04/15/25 Suncco Limited Partnership / Suncco Finance Corp. 6.38% due 04/01/23 <sup>3</sup> Western Refining Logistics, LP / WNRL Finance Corp. 7.50% due 04/15/23 <sup>1</sup> Tullow 01i plc 6.25% due 04/15/22 <sup>1</sup> Continental Resources, Inc. 5.00% due 09/15/22 <sup>1</sup>	Amount~           \$         1,820,000         1           1,657,000         989,000         494,000           1,519,000         1,519,000         1,210,000           1,386,000         1,386,000         1,029,000	\$ 1,904,175 1,768,848 1,079,246 516,848 1,566,849 1,318,900 1,288,980 1,053,439
Energy - 7.4% (continued)           Tesoro Corp.         5.13% due 12/15/26 <sup>1.3</sup> Cloud Peak Energy Resources LLC / Cloud Peak Energy Finance Corp.         12.00% due 11/01/21           Tesoro Logistics, IP / Tesoro Logistics Finance Corp.         6.38% due 05/01/24 <sup>1</sup> 5.25% due 01/15/25         Suncco Limited Partnership / Suncco Finance Corp.           6.38% due 04/01/23 <sup>1</sup> Western Refining Logistics, LP / WNRL Finance Corp.           7.50% due 02/15/23 <sup>1</sup> Ullow Oil jb /           0.00% due 04/15/22 <sup>3</sup> Continental Resources, Inc.           5.00% due 09/15/22 <sup>1</sup> Diamondback Energy, Inc.           4.75% due 11/01/24 <sup>1.3</sup> Suncco Continental Resources, Inc.	Amount~ \$ 1,820,000 :: 1,657,000 989,000 494,000 1,519,000 1,210,000 1,386,000	\$ 1,904,175 1,768,848 1,079,246 516,848 1,566,849 1,318,900 1,288,980
Energy - 7.4% (continued) Tesoro Corp. 5.13% due 12/15/26 <sup>1,3</sup> Cloud Peak Energy Resources LLC / Cloud Peak Energy Finance Corp. 12.00% due 11/01/21 Tesoro Logistics, LP / Tesoro Logistics Finance Corp. 6.38% due 05/01/24 <sup>1</sup> 5.25% due 04/15/25 Suncoc Limited Partnership / Suncoc Finance Corp. 6.38% due 04/01/23 <sup>1</sup> Western Refining Logistics, LP / WNRL Finance Corp. 7.50% due 02/15/23 <sup>1</sup> Tullow Oil plc 6.25% due 04/15/22 <sup>3</sup> Continental Resources, Inc. 5.00% due 09/15/22 <sup>1</sup> Diamondback Energy, Inc. 4.75% due 11/01/24 <sup>1,3</sup> Murphy Oil Corp.	Amount \$ 1,820,000 :: 1,657,000 989,000 494,000 1,519,000 1,210,000 1,386,000 1,029,000 891,000	\$ 1,904,175 1,768,848 1,079,246 516,848 1,566,849 1,318,900 1,288,980 1,053,439 894,341
Energy - 7.4% (continued)           Tesoro Corp.         5.13% due 12/15/26 <sup>1.3</sup> Cloud Peak Energy Resources LLC / Cloud Peak Energy Finance Corp.         12.00% due 11/01/21           Tesoro Logistics, IP / Tesoro Logistics Finance Corp.         6.38% due 05/01/24 <sup>1</sup> 5.25% due 01/15/25         Suncco Limited Partnership / Suncco Finance Corp.           6.38% due 04/01/23 <sup>1</sup> Western Refining Logistics, LP / WNRL Finance Corp.           7.50% due 02/15/23 <sup>1</sup> Ullow Oil jb /           0.00% due 04/15/22 <sup>3</sup> Continental Resources, Inc.           5.00% due 09/15/22 <sup>1</sup> Diamondback Energy, Inc.           4.75% due 11/01/24 <sup>1.3</sup> Suncco Continental Resources, Inc.	Amount~           \$         1,820,000         1           1,657,000         989,000         494,000           1,519,000         1,519,000         1,210,000           1,386,000         1,386,000         1,029,000	\$ 1,904,175 1,768,848 1,079,246 516,848 1,566,849 1,318,900 1,288,980 1,053,439
Energy - 7.4% (continued) Tesoro Corp. 5.13% due 12/15/26 <sup>1.3</sup> Cloud Peak Energy Resources LLC / Cloud Peak Energy Finance Corp. 12.00% due 11/01/21 Tesoro Logistics, LP / Tesoro Logistics Finance Corp. 6.38% due 05/01/24 <sup>1</sup> 5.25% due 05/01/24 <sup>1</sup> S.25% due 04/01/23 <sup>1</sup> Western Refining Logistics, LP / WNRL Finance Corp. 7.50% due 02/15/23 <sup>1</sup> Tullow Oil plc 6.25% due 04/15/22 <sup>3</sup> Continental Resources, Inc. 5.00% due 09/15/22 <sup>1</sup> Diamondback Energy, Inc. 4.75% due 11/01/24 <sup>1.3</sup> Murphy Oil Corp. 4.70% due 12/01/24 <sup>1.3</sup> Continental Resources, Inc. 5.00% due 03/15/22 <sup>1</sup> Diamondback Energy, Inc. 4.75% due 11/01/24 <sup>1.3</sup> Continental Resources, Inc. 5.00% due 03/15/22 <sup>1.5</sup> Diamondback Energy, Inc. 4.75% due 11/01/24 <sup>1.3</sup>	Amount-           \$         1,820,000         1           1,657,000         989,000         494,000           494,000         1,519,000         1,519,000           1,210,000         1,386,000         1,386,000           1,029,000         891,000         643,000           124,000         124,000         124,000	\$ 1,904,175 1,768,848 1,079,246 516,848 1,566,849 1,318,900 1,288,980 1,053,439 894,341 632,953 133,300
Energy - 7.4% (continued)           Tesoro Corp.         5.13% due 12/15/26 <sup>1,3</sup> Cloud Peak Energy Resources LLC / Cloud Peak Energy Finance Corp.         12.00% due 11/01/21           Tesoro Logistics, LP / Tesoro Logistics Finance Corp.         6.38% due 05/01/24'           5.25% due 01/15/25         5.25% due 01/15/25           Suncoc Limited Partnership / Suncoc Finance Corp.         6.38% due 04/01/23'           Western Refining Logistics, LP / WNRL Finance Corp.         7.50% due 02/15/23'           Tullew Oil pic         6.25% due 04/01/23'           Continental Resources, Inc.         5.00% due 09/15/22'           Diamondback Energy, Inc.         4.75% due 10/01/24' <sup>13</sup> Murphy Oil Corp.         4.70% due 10/15/24           Gasis Petroleum, Inc.         6.88% due 08/15/24           Gasis Petroleum, Inc.         6.88% due 08/15/24	Amount \$ 1,820,000 :: 1,657,000 989,000 494,000 1,519,000 1,210,000 1,386,000 1,029,000 891,000 643,000	\$ 1,904,175 1,768,848 1,079,246 516,848 1,566,849 1,318,900 1,288,980 1,053,439 894,341 632,953
Energy - 7.4% (continued) Tesoro Corp. 5.13% due 12/15/26 <sup>1,3</sup> Cloud Peak Energy Resources LLC / Cloud Peak Energy Finance Corp. 12.00% due 11/01/21 Tesoro Logistics, LP / Tesoro Logistics Finance Corp. 6.38% due 05/01/24 <sup>1</sup> 5.25% due 05/01/24 <sup>1</sup> 5.25% due 01/15/25 Sunoco Limited Partnership / Sunoco Finance Corp. 6.38% due 02/15/23 <sup>1</sup> Tullow Oil plc 6.25% due 04/15/23 <sup>1</sup> Tullow Oil plc 6.25% due 04/15/22 <sup>1</sup> Diamondback Energy, Inc. 4.75% due 12/01/24 <sup>1,3</sup> Murphy Oil Corp. 4.76% due 12/01/24 <sup>1,3</sup> Murphy Oil Corp. 4.70% due 12/01/24 <sup>1,3</sup> Murphy Oil Corp. 4.70% due 12/01/24 <sup>1,3</sup> Murphy Oil Corp. 4.70% due 12/01/24 <sup>1,3</sup> Murphy Oil Corp.	Amount-           \$         1,620,000         1           1,657,000         989,000         494,000           494,000         1,519,000         1,519,000           1,519,000         1,3186,000         1,320,000           1,029,000         891,000         643,000           124,000         685,000         685,000	\$ 1,904,175 1,768,848 1,079,246 516,848 1,566,849 1,318,900 1,288,980 1,053,439 894,341 632,953 133,300 704,694
Energy - 7.4% (continued)           Tesoro Corp.         5.13% due 12/15/26 <sup>1.3</sup> Cloud Peak Energy Resources LLC / Cloud Peak Energy Finance Corp.         12.00% due 11/01/21           Tesoro Logistics, LP / Tesoro Logistics Finance Corp.         6.38% due 05/01/24           5.25% due 01/15/25         5.25% due 01/15/25           Suncoc Limited Partnership / Suncoc Finance Corp.         6.38% due 04/01/23 <sup>1</sup> Western Refining Logistics, LP / WNRL Finance Corp.         7.60% due 02/15/23 <sup>1</sup> Ullow Oil plc         6.25% due 04/01/23 <sup>1</sup> Solow due 09/15/23 <sup>1</sup> 100           Diamondback Energy, Inc.         6.36% due 04/15/24 <sup>1</sup> Diamondback Energy, Inc.         6.37% due 01/15/24 <sup>1.3</sup> Murphy Oil Corp.         4.70% due 11/01/24 <sup>1.3</sup> A.75% due 01/15/23         100           Setter Energy, Inc.         6.88% due 01/15/24.           Consis Petroleum, Inc.         6.88% due 01/15/24.           Casis Petroleum, Inc.         6.88% due 01/15/23.           Kerr-McGee Corp.         6.85% due 07/15/24.           Sels LLC         501/124.	Amount-           \$         1,820,000         3           1,657,000         989,000         494,000           494,000         1,519,000         1,210,000           1,210,000         1,386,000         1,029,000           891,000         643,000         124,000           643,000         124,000         539,000	\$ 1,904,175 1,768,848 1,079,246 516,848 1,566,849 1,318,900 1,288,980 1,053,439 894,341 632,953 133,300 704,694 646,654
Energy         7.4% (continued)           Tesoro Corp.         5.13% due 12/15/26 <sup>1,3</sup> Cloud Peak Energy Resources LLC / Cloud Peak Energy Finance Corp.         12.00% due 11/01/21           Tesoro Logistics, LP / Tesoro Logistics Finance Corp.         6.38% due 05/01/24 <sup>1</sup> 5.25% due 05/01/24 <sup>1</sup> 5.25% due 01/15/25           Sunoco Limited Partnership / Sunoco Finance Corp.         6.38% due 02/15/23 <sup>1</sup> Western Refining Logistics, LP / WNRL Finance Corp.         7.80% due 02/15/23 <sup>1</sup> Tullow Oil plc         6.25% due 04/15/23 <sup>1</sup> Continental Resources, Inc.         5.00% due 09/15/22 <sup>1</sup> Diamondback Energy, Inc.         4.75% due 11/01/24 <sup>1,3</sup> Murphy Oil Corp.         4.70% due 12/01/21 <sup>3</sup> A.88% due 00/15/22         0           Oasis Petroleum, Inc.         6.88% due 01/15/23           Kerr-McGee Corp.         6.88% due 01/15/23           Kerr-McGee Corp.         6.88% due 01/15/23           Sets' LLC         6.38% due 05/01/19 <sup>1</sup>	Amount-           \$         1,620,000         1           1,657,000         989,000         494,000           494,000         1,519,000         1,519,000           1,519,000         1,3186,000         1,320,000           1,029,000         891,000         643,000           124,000         685,000         685,000	\$ 1,904,175 1,768,848 1,079,246 516,848 1,566,849 1,318,900 1,288,980 1,053,439 894,341 632,953 133,300 704,694
Energy - 7.4% (continued) Tesoro Corp. 5.13% due 12/15/26 <sup>1.3</sup> Cloud Peak Energy Resources LLC / Cloud Peak Energy Finance Corp. 12.00% due 11/01/21 Tesoro Logistics, LP / Tesoro Logistics Finance Corp. 5.38% due 05/01/24 <sup>1</sup> 5.25% due 05/01/24 <sup>1</sup> Sunoco Limited Partnership / Sunoco Finance Corp. 6.38% due 04/01/23 <sup>1</sup> Western Refining Logistics, LP / WNRL Finance Corp. 7.50% due 04/15/23 <sup>1</sup> Tullow 011 plc 6.25% due 04/15/23 <sup>1</sup> Continental Resources, Inc. 5.00% due 04/15/22 <sup>1</sup> Diamondback Energy, Inc. 4.75% due 11/01/24 <sup>1.3</sup> Murphy 011 Corp. 4.75% due 11/01/24 <sup>1.3</sup> Sunoco Limited Partnership / Sunoco Finance Corp. 6.38% due 08/15/23 <sup>1</sup> Sunoco Limited Partnership / Sunoco Finance Corp. 5.00% due 09/15/23 <sup>1</sup> Sunoco Limited Partnership / Sunoco Finance Corp. 6.38% due 07/15/23 <sup>1</sup> Sunoco Limited Partnership / Sunoco Finance Corp. 6.38% due 07/15/24 <sup>1.3</sup> Sunoco Limited Partnership / Sunoco Finance Corp. 6.38% due 07/15/24 <sup>1.3</sup> Sunoco Limited Partnership / Sunoco Finance Corp. 6.38% due 07/15/24 <sup>1.3</sup> Sunoco Limited Partnership / Sunoco Finance Corp. 6.38% due 07/15/24 <sup>1.3</sup> SESI LLC 6.38% due 07/10/24 <sup>1.3</sup> SESI LLC 6.38% due 05/01/19 <sup>1.3</sup> Staga Resources Partners, LP / Targa Resources Partners Finance Corp.	Amount-           \$         1,820,000         3           1,657,000         989,000         484,000           434,000         1,519,000         1,210,000           1,210,000         1,386,000         1,386,000           1,029,000         891,000         643,000           124,000         685,000         539,000           495,000         495,000         1495,000	\$ 1,904,175 1,768,848 1,079,246 516,848 1,566,849 1,318,900 1,288,980 1,053,439 894,341 632,953 133,300 704,694 646,654 499,331
Energy - 7.4% (continued) Tesoro Corp. 5.13% due 12/15/26 <sup>13</sup> Cloud Peak Energy Resources LLC / Cloud Peak Energy Finance Corp. 12.00% due 11/01/21 Tesoro Logistics, LP / Tesoro Logistics Finance Corp. 6.38% due 05/01/24 <sup>1</sup> 5.25% due 01/15/25 Sunoco Limited Partnership / Sunoco Finance Corp. 6.38% due 04/01/23 <sup>1</sup> Western Refining Logistics, LP / WNRL Finance Corp. 7.50% due 02/15/23 <sup>1</sup> Ullew Oil plc 6.25% due 04/15/22 <sup>3</sup> Continental Resources, Inc. 6.50% due 04/15/22 <sup>3</sup> Diamondback Energy, Inc. 4.75% due 04/15/22 <sup>1</sup> Diamondback Energy, Inc. 6.88% due 08/15/24 Otop: 4.76% due 11/01/24 <sup>13</sup> Murphy Oil Corp. 4.76% due 11/01/24 <sup>13</sup> Kerr-McGee Corp. 6.88% due 08/15/24 Coasis Petroleum, Inc. 6.88% due 08/15/24 SESI LLC 5.38% due 05/01/19 <sup>1</sup>	Amount-           \$         1,820,000         3           1,657,000         989,000         494,000           494,000         1,519,000         1,210,000           1,210,000         1,386,000         1,029,000           891,000         643,000         124,000           643,000         124,000         539,000	\$ 1,904,175 1,768,848 1,079,246 516,848 1,566,849 1,318,900 1,288,980 1,053,439 894,341 632,953 133,300 704,694 646,654 499,331 127,766
Energy - 7.4% (continued) Tesoro Corp. 5.13% due 12/15/26 <sup>1,3</sup> Cloud Peak Energy Resources LLC / Cloud Peak Energy Finance Corp. 12.00% due 11/01/21 Tesoro Logistics, LP / Tesoro Logistics Finance Corp. 6.38% due 05/01/24 <sup>1</sup> 5.25% due 05/01/24 <sup>1</sup> 5.25% due 01/15/25 Sunoco Limited Partnership / Sunoco Finance Corp. 6.38% due 02/15/23 <sup>1</sup> Tullow Oil plc 6.25% due 04/15/23 <sup>1</sup> Tullow Oil plc 6.25% due 04/15/23 <sup>1</sup> Tullow Oil plc 6.25% due 04/15/23 <sup>1</sup> Diamondback Energy, Inc. 4.75% due 11/01/24 <sup>1,3</sup> Murphy Oil Corp. 4.75% due 12/01/22 <sup>1</sup> 0.88% due 04/15/24 Oasis Petroleum, Inc. 6.88% due 04/15/23 Etroleum, Inc. 6.88% due 01/15/23 Etroleum, Inc. 6.88% due 01/15/24 Etroleum, Inc. 6.88% due 01/15/24 Etroleum, Inc. 6.88%	Amount-           \$         1,820,000         3           1,657,000         989,000         484,000           434,000         1,519,000         1,210,000           1,210,000         1,386,000         1,386,000           1,029,000         891,000         643,000           124,000         685,000         539,000           495,000         495,000         1495,000	\$ 1,904,175 1,768,848 1,079,246 516,848 1,566,849 1,318,900 1,288,980 1,053,439 894,341 632,953 133,300 704,694 646,654 499,331
Energy - 7.4% (continued) Tesoro Corp. 5.13% due 12/15/26 <sup>1.3</sup> Cloud Peak Energy Resources LLC / Cloud Peak Energy Finance Corp. 12.00% due 11/01/21 Tesoro Logistics, LP / Tesoro Logistics Finance Corp. 5.28% due 05/01/24 <sup>1</sup> 5.25% due 01/15/25 Suncoc Limited Partnership / Suncoc Finance Corp. 6.38% due 02/15/23 <sup>1</sup> Western Refining Logistics, LP / WNRL Finance Corp. 7.50% due 02/15/23 <sup>1</sup> Ullow Oil plc 6.25% due 04/15/22 <sup>1</sup> Diamondback Energy, Inc. 5.00% due 01/16/22 <sup>1</sup> Diamondback Energy, Inc. 4.75% due 11/01/24 <sup>1.3</sup> Murphy Oil Corp. 4.75% due 11/01/24 <sup>1.3</sup> Murphy Oil Corp. 4.70% due 12/01/22 <sup>1</sup> Continental Resources, Inc. 5.88% due 01/15/23 Fetroleum, Inc. 6.88% due 03/15/24 Coasis Petroleum,	Amount-           \$         1,620,000         1           1,657,000         989,000         494,000           494,000         1,519,000         1,519,000           1,519,000         1,386,000         1,210,000           1,029,000         1,386,000         1,029,000           685,000         539,000         685,000           539,000         495,000         123,000	\$ 1,904,175 1,768,848 1,079,246 516,848 1,566,849 1,318,900 1,288,980 1,053,439 894,341 632,953 133,300 704,694 646,654 499,331 127,766 29,985,247
Energy - 7.4% (continued) Tesoro Corp. 5.13% due 12/15/26 <sup>1,3</sup> Cloud Peak Energy Resources LLC / Cloud Peak Energy Finance Corp. 12.00% due 11/01/21 Tesoro Logistics, LP / Tesoro Logistics Finance Corp. 6.38% due 05/01/24 <sup>1</sup> 5.25% due 05/01/24 <sup>1</sup> 5.25% due 01/15/25 Sunoco Limited Partnership / Sunoco Finance Corp. 6.38% due 02/15/23 <sup>1</sup> Ulow Oll plc 6.25% due 02/15/23 <sup>1</sup> Continental Resources, Inc. 5.00% due 02/15/23 <sup>1</sup> Diamondback Energy, Inc. 4.75% due 11/01/24 <sup>1,3</sup> Diamondback Energy, Inc. 4.75% due 11/01/24 <sup>1,3</sup> Continental Resources, Inc. 5.00% due 03/15/24 Continental Resources, Inc. 6.88% due 01/15/23 EXELLC 6.38% due 02/01/24 EXELLC 6.38% due 02/01/24 EXELLC 6.38% due 02/01/24 EXELLC 6.38% due 02/01/24 EXELLC 6.38% due 03/01/24 EXELLC 6.38% due 03/01/23 EXELLC 6.38% due 03/01/24 EXELLC 6.38% due 03/01/23 EXELLC 6.38% due	Amount-           \$         1,820,000         3           1,657,000         989,000         484,000           434,000         1,519,000         1,210,000           1,210,000         1,386,000         1,386,000           1,029,000         891,000         643,000           124,000         685,000         539,000           495,000         495,000         1495,000	\$ 1,904,175 1,768,848 1,079,246 516,848 1,566,849 1,318,900 1,288,980 1,053,439 894,341 632,953 133,300 704,694 646,654 499,331 127,766
Energy - 7.4% (continued) Tesoro Corp. 5.13% due 12/15/26 <sup>1,3</sup> Cloud Peak Energy Resources LLC / Cloud Peak Energy Finance Corp. 12.00% due 11/01/21 Tesoro Logistics, LP / Tesoro Logistics Finance Corp. 6.38% due 05/01/24 5.25% due 01/15/25 Sunoco Limited Partnership / Sunoco Finance Corp. 5.38% due 04/01/23 <sup>1</sup> Westerm Refining Logistics, LP / WNRL Finance Corp. 7.50% due 02/15/23 Tullow Ol pl b 6.25% due 04/15/22 Continental Resources, Inc. 5.00% due 09/15/22 <sup>1</sup> Diamondback Energy, Inc. 4.75% due 11/01/24 <sup>1,3</sup> Murphy Oil Corp. 4.75% due 11/01/24 <sup>1,3</sup> Murphy Oil Corp. 6.38% due 05/15/24 6.88% due 05/15/24 Cost Corp. 6.38% due 05/15/24 Cost Corp. 6.38% due 05/11/9 <sup>1</sup> Targa Resources Partners, LP / Targa Resources Partners Finance Corp. 5.13% due 05/01/19 <sup>1</sup> Targa Resources Partners, LP / Targa Resources Partners Finance Corp. 5.13% due 05/01/19 <sup>1</sup> Targa Resources Partners, LP / Targa Resources Partners Finance Corp. 5.13% due 05/01/19 <sup>1</sup> Targa Resources Partners, LP / Targa Resources Partners Finance Corp. 5.13% due 05/01/19 <sup>1</sup> Targa Resources Partners, LP / Targa Resources Partners Finance Corp. 5.13% due 05/01/19 <sup>1</sup> Targa Resources Partners, LP / Targa Resources Partners Finance Corp. 5.13% due 05/01/19 <sup>1</sup> Targa Resources Partners, LP / Targa Resources Partners Finance Corp. 5.13% due 05/01/19 <sup>1</sup> Targa Resources Partners, LP / Targa Resources Partners Finance Corp. 5.13% due 05/01/19 <sup>1</sup> Targa Resources Partners, LP / Targa Resources Partners Finance Corp. 5.13% due 05/01/19 <sup>1</sup> Targa Resources Partners, LP / Targa Resources Partners Finance Corp. 5.13% due 05/01/19 <sup>1</sup> Targa Resources Partners, LP / Targa Resources Partners Finance Corp. 5.13% due 03/15/23 <sup>1</sup> Nurphy 03/15/23 <sup>1</sup> Nurphy 03/15/23 <sup>1</sup> Nurphy 03/15/23 <sup>1</sup>	Amount-           \$         1,820,000         1,657,000         1,657,000         1,657,000         1,440,000         1,519,000         1,1,210,000         1,210,000         1,386,000         1,240,000         1,386,000         1,029,000         891,000         643,000         124,000         685,000         539,000         495,000         123,000         133,000         133,000         133,000 </td <td>\$ 1,904,175 1,768,848 1,079,246 516,848 1,566,849 1,318,900 1,288,980 1,053,439 894,341 632,953 133,300 704,694 646,654 499,311 127,766 29,985,247 2,595,675</td>	\$ 1,904,175 1,768,848 1,079,246 516,848 1,566,849 1,318,900 1,288,980 1,053,439 894,341 632,953 133,300 704,694 646,654 499,311 127,766 29,985,247 2,595,675
Energy - 7.4% (continued) Tesoro Corp. 5.13% due 12/15/26 <sup>13</sup> Cloud Peak Energy Resources LLC / Cloud Peak Energy Finance Corp. 12.00% due 11/01/21 Tesoro Logistics, LP / Tesoro Logistics Finance Corp. 5.28% due 05/01/24 <sup>1</sup> 5.28% due 05/01/24 <sup>1</sup> 5.28% due 05/01/24 <sup>1</sup> Western Refining Logistics, LP / WNRL Finance Corp. 6.38% due 02/15/23 <sup>1</sup> Tullow Oil plc 6.25% due 04/15/22 <sup>1</sup> Diamondback Energy, Inc. 4.75% due 12/01/24 <sup>13</sup> Murphy Oil Corp. 4.75% due 12/01/24 <sup>13</sup> Unphy Oil Corp. 4.76% due 12/01/24 <sup>13</sup> Consis Petroleum, Inc. 6.88% due 04/15/23 Tullow Oil plc 6.88% due 07/01/24 <sup>13</sup> SESI LLC 6.88% due 0	Amount-           \$         1,620,000         1           1,657,000         989,000         494,000           494,000         1,519,000         1,519,000           1,519,000         1,386,000         1,210,000           1,029,000         1,386,000         1,029,000           685,000         539,000         685,000           539,000         495,000         123,000	\$ 1,904,175 1,768,848 1,079,246 516,848 1,566,849 1,318,900 1,288,980 1,053,439 894,341 632,953 133,300 704,694 646,654 499,331 127,766 29,985,247
Energy - 7.4% (continued)           Tesoro Corp.           5.13% due 12/15/26 <sup>1,3</sup> Cloud Peak Energy Resources LLC / Cloud Peak Energy Finance Corp.           12.00% due 11/01/21           Tesoro Logistics, LP / Tesoro Logistics Finance Corp.           6.38% due 05/01/24           5.25% due 01/15/25           Suncoc Limited Partnership / Suncoc Finance Corp.           6.38% due 02/15/23           Western Refining Logistics, LP / WNRL Finance Corp.           7.50% due 02/15/23           Tullow Oil plc           6.25% due 04/15/23           Continental Resources, Inc.           6.36% due 04/15/22 <sup>1</sup> Diamondback Energy, Inc.           6.38% due 08/15/24           Ocap           A.75% due 11/01/24 <sup>1,3</sup> Murphy Oil Corp.           4.70% due 12/01/22           6.88% due 08/15/24           Oasis Petroleum, Inc.           6.88% due 08/15/24           Cost           Sa88 due 05/01/19 <sup>1</sup> Targa Resources Partners, LP / Targa Resources Partners Finance Corp.           6.38% due 05/01/19 <sup>1</sup> Targa Resources Partners, LP / Targa Resources Partners Finance Corp.           6.38% due 05/01/19 <sup>1</sup> Targa Resources Partners, LP / Targa Resources Partners Finance	Amount-           \$         1,820,000         1,657,000         1,657,000         1,657,000         1,440,000         1,519,000         1,1,210,000         1,210,000         1,386,000         1,240,000         1,386,000         1,029,000         891,000         643,000         124,000         685,000         539,000         495,000         123,000         133,000         133,000         133,000 </td <td>\$ 1,904,175 1,768,848 1,079,246 516,848 1,566,849 1,318,900 1,288,980 1,053,439 894,341 632,953 133,300 704,694 646,654 499,311 127,766 29,985,247 2,595,675</td>	\$ 1,904,175 1,768,848 1,079,246 516,848 1,566,849 1,318,900 1,288,980 1,053,439 894,341 632,953 133,300 704,694 646,654 499,311 127,766 29,985,247 2,595,675
Energy - 7.4% (continued)           Tesoro Corp.           5.13% due 12/15/26 <sup>1,3</sup> Cloud Peak Energy Resources LLC / Cloud Peak Energy Finance Corp.           12.00% due 11/01/21           Tesoro Logistics, LP / Tesoro Logistics Finance Corp.           6.38% due 05/01/24 <sup>1</sup> 5.25% due 01/15/25           Suncoc Limited Partnership / Suncoc Finance Corp.           6.38% due 04/01/23 <sup>1</sup> Western Refining Logistics, LP / WNRL Finance Corp.           7.50% due 04/01/23 <sup>1</sup> Tullow Oli pic           6.25% due 04/01/23 <sup>1</sup> Tullow Oli pic           6.25% due 04/15/23 <sup>1</sup> Tullow Oli pic           6.25% due 04/15/23 <sup>1</sup> Tullow Oli pic           6.25% due 04/15/23 <sup>1</sup> Tullow Oli pic           6.35% due 04/15/23 <sup>1</sup> Diamondback Energy, Inc.           4.75% due 11/01/24 <sup>1,3</sup> Murphy Oli Corp.           4.75% due 01/15/23           Casis Petrolenm, Inc.           6.88% due 08/15/24 <sup>1</sup> Oasis Petrolenm, Inc.           6.38% due 07/01/24 <sup>1</sup> SESI LLC           6.38% due 02/01/25 <sup>1</sup> Total Energy           Industrial - 5.8%	Amount-           \$         1,820,000         1           1,657,000         989,000         494,000           494,000         1,519,000         1,210,000           1,210,000         1,386,000         1,386,000           1,029,000         891,000         643,000           124,000         685,000         539,000           495,000         123,000         2,584,000           1,947,000         1,947,000         1,947,000	\$ 1,904,175 1,768,848 1,079,246 516,848 1,566,849 1,318,900 1,288,980 1,053,439 894,341 632,953 133,300 704,694 646,654 499,331 127,766 29,985,247 2,595,675 2,357,901 2,007,844
Energy         7.4% (continued)           Tesoro Corp.         5.13% due 12/15/26 <sup>13</sup> Cloud Peak Energy Resources LLC / Cloud Peak Energy Finance Corp.         12.00% due 11/01/21           Tesoro Logistics, LP / Tesoro Logistics Finance Corp.         6.38% due 05/01/24'           5.25% due 04/15/25         Sunoco Limited Partnership / Sunoco Finance Corp.           6.38% due 04/01/23'         6.38% due 04/01/23'           Western Refining Logistics, LP / WNRL Finance Corp.         7.50% due 02/15/23'           Tullow Oil pic         6.38% due 04/15/22'           Continental Resources, Inc.         5.00% due 09/15/22'           Diamondback Energy, Inc.         4.75% due 11/01/24 <sup>13</sup> A/75% due 11/01/24 <sup>13</sup> 4.00% due 08/15/24           Ocasis Petroleum, Inc.         6.88% due 08/15/24           Oasis Petroleum, Inc.         6.38% due 05/11/9'           Targa Resources Partners, LP / Targa Resources Partners Finance Corp.         5.13% due 05/01/19'           Targa Resources Partners, LP / Targa Resources Partners Finance Corp.         5.13% due 05/01/19'           Targa Resources Partners, LP / Targa Resources Partners Finance Corp.         5.13% due 05/01/19'           Targa Resources Partners, LP / Targa Resources Partners Finance Corp.         5.13% due 05/01/19'           Targa Resources Partners, LP / Targa Resources Partners Finance Corp.         5.13% due 05/01/19	Amount-           \$         1,820,000         1           1,657,000         989,000         494,000           494,000         1,519,000         1,210,000           1,210,000         1,386,000         1,386,000           1,029,000         891,000         643,000           124,000         685,000         685,000           685,000         539,000         123,000           2,612,000         2,584,000         12,584,000	\$ 1,904,175 1,768,848 1,079,246 516,848 1,566,849 1,318,900 1,288,980 1,053,439 894,341 632,953 133,300 704,694 646,654 499,331 127,766 29,985,247 2,595,675 2,357,901
Energy - 7.4% (continued) Tesoro Corp. 5.13% due 12/15/26 <sup>13</sup> Cloud Peak Energy Resources LLC / Cloud Peak Energy Finance Corp. 12.00% due 17/1721 Tesoro Logistics, LP / Tesoro Logistics Finance Corp. 6.38% due 06/01/24' SeSW due 01/15/25 Sunoco Limited Partnership / Sunoco Finance Corp. 6.38% due 04/01/23' Western Refining Logistics, LP / WNRL Finance Corp. 7.90% due 02/15/23' Tullow Oil plc 6.25% due 04/15/22' Continental Resources, Inc. 5.00% due 09/15/22' Diamondback Energy, Inc. 4.75% due 11/01/24 <sup>13</sup> Murphy Oil Corp. 4.75% due 01/15/25 Sunoco Limited Partnership / Sunoco Sinance Corp. 5.00% due 09/15/22' Sunoco Limited Partnership / Sunoco Finance Corp. 5.00% due 09/15/22' Sunoco Corp. 6.25% due 04/15/22' Sunoco Corp. 6.25% due 04/15/24 Sunoco Corp. 6.25% due 04/15/23 Sunoco Corp. 6.25% due 04/15/24 Sunoco Corp. 6.25% due 04/15/23 Sunoco Corp. 6.33% due 05/01/19' Sunoco Corp. 6.33% due 05/01/19' Sunoco Corp. 6.35% due 05/0	Amount-           \$         1,620,000         1           1,657,000         989,000         494,000           494,000         1,519,000         1,519,000           1,519,000         1,386,000         1,386,000           1,029,000         1,386,000         1,029,000           685,000         539,000         685,000           539,000         495,000         123,000           2,612,000         2,584,000         1,947,000           1,925,000         1,925,000         1,925,000	\$ 1,904,175 1,768,848 1,079,246 516,848 1,566,849 1,318,900 1,288,980 1,053,439 894,341 632,953 133,300 704,694 646,654 499,331 127,766 29,985,247 2,595,675 2,357,901 2,007,844 1,963,500
Energy - 7.4% (continued) Esono Corp. 5.13% due 12/15/28 <sup>1,3</sup> Cloud Peak Energy Resources LLC / Cloud Peak Energy Finance Corp. 12.00% due 11/01/21 Tesoro Logistics, LP / Tesoro Logistics Finance Corp. 6.38% due 05/01/24 <sup>1</sup> Suncoo Limited Partnership / Suncoo Finance Corp. 6.38% due 04/01/23 <sup>1</sup> Western Refining Logistics, LP / WNRL Finance Corp. 7.50% due 02/15/23 <sup>1</sup> Tuliow Oil pic 6.25% due 04/15/22 <sup>3</sup> Continental Resources, Inc. 6.25% due 04/15/22 <sup>1</sup> Diamondback Energy, Inc. 4.75% due 04/15/22 <sup>1</sup> Diamondback Energy, Inc. 4.75% due 04/15/22 Continental Resources, Inc. 6.88% due 04/15/22 Diamondback Unit/24 <sup>1,3</sup> Murph Oil Corp. 4.75% due 11/01/24 <sup>1,3</sup> Murph Oil Corp. 4.75% due 11/01/24 <sup>1,3</sup> Murph Oil Corp. 5.13% due 04/15/23 Tuliow Oil for Sunce Sunces, Inc. 6.88% due 04/15/24 Continental Resources, Inc. 5.88% due 04/15/23 Tuliow Oil for Sunce Sunces, Inc. 6.88% due 04/15/24 Continental Resources Partners, Inc. 6.88% due 04/15/23 Tuliow Oil for Sunce Sunces, Inc. 6.38% due 04/15/23 Murph Oil Corp. 4.75% due 11/15/21 <sup>1,3</sup> SESI LLC 6.38% due 03/01/19 <sup>1</sup> Turga Resources Partners, LP / Targa Resources Partners Finance Corp. 5.13% due 02/01/25 <sup>3</sup> Tulia Lengy Industrial - 5.8% Mus Tec, Inc. 4.88% due 03/01/23 <sup>1</sup> Builders FirstSource, Inc. 5.83% due 03/01/23 <sup>1</sup> Builders FirstSource, Inc. 5.83% due 03/01/23 <sup>1</sup> Energiner Holdings, Inc. 5.83% due 03/01/24 <sup>1,3</sup> Eliston Holdings, Inc.	Amount-           \$         1,620,000         1           1,657,000         989,000         494,000           1,519,000         1,519,000         1,519,000           1,210,000         1,386,000         1,029,000           1,029,000         891,000         643,000           124,000         685,000         539,000           124,000         124,000         124,000           124,000         124,000         124,000           124,000         124,000         124,000           124,000         124,000         124,000           124,000         124,000         124,000           124,000         124,000         124,000           124,000         124,000         124,000           124,000         124,000         124,000           124,000         124,000         124,000           123,000         123,000         124,000           1,947,000         1,947,000         1,925,000           1,754,000         1,754,000         1,754,000	\$ 1,904,175 1,768,848 1,079,246 516,848 1,566,849 1,318,900 1,288,980 1,053,439 894,341 632,953 133,300 704,694 646,654 499,331 <u>127,766</u> <u>29,985,247</u> 2,595,675 2,357,901 2,007,844 1,963,500 1,843,893
Energy - 7.4% (continued) Esono Corp. 5.13% due 12/15/26 <sup>13</sup> Cloud Peak Energy Resources LLC / Cloud Peak Energy Finance Corp. 12.00% due 11/01/21 Tesoro Logistics, LP / Tesoro Logistics Finance Corp. 5.35% due 00/1742 5.25% due 01/15/25 Sunoco Limited Partnership / Sunoco Finance Corp. 6.38% due 04/01/23 Western Refining Logistics, LP / WNRL Finance Corp. 7.50% due 02/15/23 <sup>1</sup> Uitow 01 plc 6.25% due 02/15/23 <sup>1</sup> Continental Resources, Inc. 5.00% due 04/15/22 <sup>2</sup> Continental Resources, Inc. 5.00% due 04/15/22 <sup>1</sup> Diamondback Energy, Inc. 4.75% due 11/01/24 <sup>13</sup> Murph Oil Corp. 4.70% due 12/01/22 6.88% due 04/15/23 KerrMcGee Corp. 6.88% due 04/15/23 KerrMcGee Corp. 6.38% due 05/15/23 Total Energy Inc. 6.38% due 05/01/19 <sup>1</sup> Targa Resources Partners, LP / Targa Resources Partners Finance Corp. 6.33% due 03/15/23 Total Energy MaSTec, Inc. 4.88% due 03/15/23 Total Energy MaSTec, Inc. 4.88% due 03/15/23 Navies Martime Acquisition Corporation / Navies Acquisition Finance US, Inc. 8.13% due 03/15/23 <sup>1</sup> Total Energy MaSTec, Inc. 4.88% due 03/15/23 <sup>1</sup> Navies Martime Acquisition Corporation / Navies Acquisition Finance US, Inc. 8.13% due 03/15/23 <sup>1</sup> Navies Martime Acquisition Corporation / Navies Acquisition Finance US, Inc. 8.13% due 03/15/23 <sup>1</sup> Navies Martime Acquisition Corporation / Navies Acquisition Finance US, Inc. 8.13% due 03/15/23 <sup>1</sup> Navies Martime Acquisition Corporation / Navies Acquisition Finance US, Inc. 8.13% due 03/15/23 <sup>1</sup> Navies Martime Acquisition Corporation / Navies Acquisition Finance US, Inc. 8.13% due 03/15/23 <sup>1</sup> Navies Martime Acquisition Corporation / Navies Acquisition Finance US, Inc. 8.13% due 03/15/23 <sup>13</sup> Navies Martime Acquisition Corporation / Navies Acquisition Finance US, Inc. 8.13% due 03/15/23 <sup>13</sup> Navies Martime Acquisition Corporation / Navies Acquisition Finance US, Inc. 8.13% due 03/15/23 <sup>13</sup> Navies Martime Acquisition Corporation / Navies Acquisition Finance US, Inc. 8.13% due 03/15/23 <sup>13</sup> Hetteron Holdings, Inc. 9.63% due 0	Amount-           \$         1,620,000         1           1,657,000         989,000         494,000           494,000         1,519,000         1,519,000           1,519,000         1,386,000         1,386,000           1,029,000         1,386,000         1,029,000           685,000         539,000         685,000           539,000         495,000         123,000           2,612,000         2,584,000         1,947,000           1,925,000         1,925,000         1,925,000	\$ 1,904,175 1,768,848 1,079,246 516,848 1,566,849 1,318,900 1,288,980 1,053,439 894,341 632,953 133,300 704,694 646,654 499,31 127,766 29,985,247 2,595,675 2,357,901 2,007,844
Energy - 7.4% (continued) Esoro Corp. 5.13% due 12/15/28 <sup>13</sup> Cloud Peak Energy Resources LLC / Cloud Peak Energy Finance Corp. 12.00% due 11/01/21 Tesoro Logistics, LP / Tesoro Logistics Finance Corp. 6.38% due 05/01/24 <sup>1</sup> 5.25% due 01/15/25 Suncoo Limited Partnership / Suncoo Finance Corp. 6.38% due 04/01/23 <sup>1</sup> Western Refining Logistics, LP / WNRL Finance Corp. 7.50% due 02/15/23 <sup>1</sup> Tullow Oil pic 6.25% due 04/15/22 <sup>2</sup> Continental Resources, Inc. 6.30% due 04/01/5/22 <sup>1</sup> Diamondback Energy, Inc. 4.75% due 12/01/24 <sup>13</sup> Murphy Oil Corp. 4.76% due 12/01/22 6.88% due 04/15/22 Continental Resources, Inc. 6.88% due 04/15/22 10 amondback Energy, Inc. 4.76% due 12/01/24 <sup>13</sup> Murphy Oil Corp. 4.76% due 12/01/24 <sup>13</sup> Murphy Oil Corp. 5.13% due 05/10/19 <sup>1</sup> Targa Resources Partners, LP / Targa Resources Partners Finance Corp. 5.13% due 02/01/25 <sup>1</sup> Tulla Corp. 4.88% due 03/01/24 <sup>1</sup> SESI LLC 6.38% due 03/01/24 <sup>1</sup> SESI LLC	Amount-           \$         1,820,000         1           1,657,000         989,000         494,000           1,519,000         1,210,000         1,210,000           1,386,000         1,386,000         1,386,000           1,029,000         891,000         643,000           124,000         685,000         685,000           685,000         539,000         123,000           123,000         123,000         123,000           1,940,000         1,947,000         1,925,000           1,940,000         1,940,000         1,940,000	\$ 1,904,175 1,768,848 1,079,246 516,848 1,566,849 1,318,900 1,288,980 1,053,439 894,341 632,953 133,300 704,694 646,654 499,331 127,766 29,985,247 2,595,675 2,357,901 2,007,844 1,963,500 1,843,893 1,576,249
Energy - 7.4% (continued) Energy - 7.4% (continued) Esoro Corp. 5.13% due 12/15/28 <sup>1-3</sup> Cloud Peak Energy Resources LLC / Cloud Peak Energy Finance Corp. 12.0% due 11/01/21 Tesoro Logistics, LP / Tesoro Logistics Finance Corp. 6.38% due 06/01/24 <sup>1-5</sup> Sunco Limited Partnership / Suncoo Finance Corp. 6.38% due 04/01/23 Western Refining Logistics, LP / WNRL Finance Corp. 7.50% due 02/15/23 <sup>1-5</sup> Ullow Oil pfc 6.25% due 04/15/22 <sup>3</sup> Continued Partnership / Suncoo Finance Corp. 6.38% due 04/15/22 <sup>3</sup> Diamondback Energy, Inc. 4.75% due 11/01/24 <sup>1-5</sup> Estern Nething Logistics, LP / WNRL Finance Corp. 6.38% due 04/15/22 <sup>3</sup> Diamondback Energy, Inc. 4.75% due 11/01/24 <sup>1-5</sup> Stern Refinie Corp. 6.38% due 04/15/22 <sup>3</sup> Corp. 6.38% due 04/15/24 Diamondback Energy, Inc. 6.38% due 04/15/23 Ster LLC 6.38% due 05/11/9 <sup>1-5</sup> Stern Refinie Corp. 5.13% due 05/01/19 <sup>1-5</sup> Stern Refinie Corp. 5.13% due 05/01/19 <sup>3</sup> Total Energy Industrial - 5.8% Mue 05/01/24 <sup>1-5</sup> Stern Refinie Corp. 5.13% due 05/01/19 <sup>1-5</sup>	Amount-           \$         1,620,000         1           1,657,000         989,000         494,000           1,519,000         1,519,000         1,519,000           1,210,000         1,386,000         1,029,000           1,029,000         891,000         643,000           124,000         685,000         539,000           124,000         124,000         124,000           124,000         124,000         124,000           124,000         124,000         124,000           124,000         124,000         124,000           124,000         124,000         124,000           124,000         124,000         124,000           124,000         124,000         124,000           124,000         124,000         124,000           124,000         124,000         124,000           123,000         123,000         124,000           1,947,000         1,947,000         1,925,000           1,754,000         1,754,000         1,754,000	\$ 1,904,175 1,768,848 1,079,246 516,848 1,566,849 1,318,900 1,288,980 1,053,439 894,341 632,953 133,300 704,694 646,654 499,331 127,766 29,985,247 2,595,675 2,357,901 2,007,844 1,963,500 1,843,893
Energy - 7.4% (continued) Energy - 7.4% (continued) 5.13% due 12/15/28 <sup>1-3</sup> Cloud Peak Energy Resources LLC / Cloud Peak Energy Finance Corp. 12.00% due 11/01/21 Testori Logistics, LP / Testori Logistics Finance Corp. 5.38% due 05/01/24 <sup>1</sup> S.25% due 01/15/23 Sunco Limited Partnership / Suncoo Finance Corp. 6.38% due 04/01/23 <sup>3</sup> Western Refining Logistics, LP / WNRL Finance Corp. 7.50% due 02/15/23 <sup>1</sup> Continental Resources, LC / Cloud Peak Energy Finance Corp. 6.25% due 04/15/22 <sup>1</sup> Diamondback Energy, Inc. 7.50% due 02/15/23 <sup>1</sup> Murph Vil Corp. 7.47% due 11/01/24 <sup>1-3</sup> Murph Vil Corp. 6.38% due 05/17/24 <sup>1</sup> SESI LLC 6.38% due 05/17/19 <sup>4</sup> SESI LLC 6.38% due 05/17/19 <sup>4</sup> SESI LLC 6.38% due 05/17/19 <sup>4</sup> Sesources Partners, LP / Targa Resources Partners Finance Corp. 6.38% due 05/17/19 <sup>4</sup> Sesources Partners, LP / Targa Resources Partners Finance Corp. 6.38% due 05/17/19 <sup>4</sup> Sessurce Corp. 6.38% due 05/17/19 <sup>4</sup> Sessurces Partners, LP / Targa Resources Partners Finance Corp. 6.38% due 05/17/19 <sup>4</sup> Sessurces Partners, LP / Targa Resources Partners Finance Corp. 6.38% due 05/17/23 <sup>1</sup> Sessurces Partners, LP / Targa Resources Partners Finance Corp. 6.38% due 05/17/23 <sup>1</sup> Sessurces Partners, LP / Targa Resources Partners Finance Corp. 6.38% due 05/17/23 <sup>1</sup> Sessurces Partners, LP / Targa Resources Partners Finance Corp. 6.38% due 05/17/23 <sup>1</sup> Sessurces Partners, LP / Targa Resources Partners Finance Corp. 6.38% due 05/17/23 <sup>1</sup> Sessurces Partners, LP / Targa Resources Partners Finance Corp. 6.38% due 05/17/23 <sup>1</sup> Sessurces Partners, LP / Targa Resources Partners Finance Corp. 6.38% due 05/17/23 <sup>1</sup> Sessurces Partners, LP / Targa Resources Partners Finance Corp. 6.38% due 05/17/23 <sup>1</sup> Sessurces Partners, LP / Targa Resources Partners Finance Corp. 6.38% due 05/17/23 <sup>1</sup> Sessurces Partners, LP / Targa Resources Partners Finance Corp. 6.38% due 05/17/23 <sup>1</sup> Sessurces Partners, LP / Targa Resources Partners Finance Corp. 6.38% due 05/17/23 <sup>1</sup> Sessurces Partners, LP / Targa Resources Partners Finance Corp. 6.38% due 05/17/23 <sup>1</sup> Sessurces Partn	Amount-           \$         1,820,000         1           1,657,000         989,000         494,000           1,519,000         1,210,000         1,210,000           1,386,000         1,386,000         1,386,000           1,029,000         891,000         643,000           124,000         685,000         685,000           685,000         539,000         123,000           123,000         123,000         123,000           1,940,000         1,947,000         1,925,000           1,940,000         1,940,000         1,940,000	\$ 1,904,175 1,768,848 1,079,246 516,848 1,566,849 1,318,900 1,288,980 1,053,439 894,341 632,953 133,300 704,694 646,654 499,331 127,766 29,985,247 2,595,675 2,357,901 2,007,844 1,963,500 1,843,893 1,576,249
Energy - 7.4% (continued) Energy - 7.4% (continued) 5.13% due 12/15/28 <sup>1-3</sup> Cloud Peak Energy Resources LLC / Cloud Peak Energy Finance Corp. 12.00% due 11/01/21 Tesoro Logistics, LP / Tesoro Logistics Finance Corp. 5.38% due 05/01/24 <sup>-1</sup> S.25% due 01/15/25 Sunco Limited Partnership / Suncoc Finance Corp. 7.50% due 02/15/23 <sup>1</sup> Tullow 01 ptc 2.25% due 04/15/22 <sup>3</sup> Continental Resources, Inc. 5.00% due 03/15/24 <sup>1</sup> Diamondback Energy, Inc. 4.70% due 10/15/24 SES LLC 6.88% due 04/15/22 Continental Resources, Inc. 5.88% due 04/15/24 Continental Resources Partners, Inc. 6.88% due 04/15/24 Continental Resources Partners Finance Corp. 6.38% due 04/15/24 Continents, Inc. 6.88% due 05/119 <sup>1</sup> Targa Resources Partners, Inc P / Targa Resources Partners Finance Corp. 6.13% due 05/01/19 <sup>1</sup> Continents, Inc. 6.83% due 05/01/19 <sup>1</sup> Continents, Inc. 6.13% due 10/15/21	Amount-           \$         1,820,000         1           1,657,000         989,000         494,000           494,000         1,519,000         1,210,000           1,210,000         1,386,000         1,386,000           1,029,000         891,000         643,000           124,000         685,000         685,000           685,000         539,000         495,000           123,000         123,000         123,000           123,000         1,945,000         1,947,000           1,940,000         1,940,000         1,489,000	\$ 1,904,175 1,768,848 1,079,246 516,848 1,566,849 1,318,900 1,288,980 1,053,439 894,341 632,953 133,300 704,694 646,654 499,331 127,766 29,985,247 2,595,675 2,357,901 2,007,844 1,963,500 1,843,893 1,576,249 1,522,503

January 31, 2017

CODDODATE DONDELL ET E% (continued)	Face Amount~	Value
CORPORATE BONDS <sup>††</sup> - 57.5% (continued) ndustrial - 5.8% (continued)		
Navios Maritime Holdings, Inc. / Navios Maritime Finance II US, Inc.		
7.38% due 01/15/22 <sup>3</sup> Triumph Group, Inc.	\$ 2,005,000	\$ 1,384,70
4.88% due 04/01/211	1,256,000	1,202,62
ransDigm, Inc.	1,200,000	1,202,02
6.50% due 07/15/24	1,149,000	1,156,18
Aasco Corp. 4.45% due 04/01/251	1,030,000	1,063,88
Kerium Technologies, Inc.	1,030,000	1,003,00
9.50% due 08/15/21	990,000	999,90
Bombardier, Inc.		
6.13% due 01/15/23 <sup>1.3</sup>	501,000	492,23
Louisiana-Pacific Corp. 4.88% due 09/15/24	248,000	248,00
Fotal Industrial	240,000	23,360,77
Financial - 5.5%		23,300,77
Synovus Financial Corp.		
7.88% due 02/15/19 <sup>1</sup>	3,154,000	3,485,17
Ally Financial, Inc.		
8.00% due 03/15/201 5.13% due 09/20/241	2,200,000	2,507,31
5.13% due 09/30/241 Dana Financing Luxembourg Sarl	825,000	849,50
6.50% due 06/01/26 <sup>1,3</sup>	2,548,000	2,701,33
Alliance Data Systems Corp.	_, ,	_,,
6.38% due 04/01/20 <sup>1,3</sup>	2,250,000	2,289,37
*TRADE Financial Corp.		
4.63% due 09/15/231 Credit Acceptance Corp.	2,208,000	2,268,07
7.38% due 03/15/231	2,158,000	2,225,02
CoreCivic, Inc.	2,100,000	2,220,02
4.63% due 05/01/231	2,075,000	2,075,00
CIT Group, Inc.		
5.00% due 05/15/18 <sup>1,3</sup> American Equity Investment Life Holding Co.	1,380,000	1,402,45
6.63% due 07/15/21 <sup>1</sup>	1,000,000	1,052,31
Radian Group, Inc.	1,000,000	1,002,01
7.00% due 03/15/21	868,000	964,56
Starwood Property Trust, Inc.		
5.00% due 12/15/21 <sup>1.3</sup>	247,000	251,63
Total Financial		22,071,76
Basic Materials - 5.1%		
NOVA Chemicals Corp. 5.00% due 05/01/25 <sup>13</sup>	2,079,000	2,089,39
5.25% due 08/01/23 <sup>1,3</sup>	1,600,000	1,662,00
Celanese US Holdings LLC		
5.88% due 06/15/211	2,534,000	2,814,61
Commercial Metals Co.	4 880 000	4,000,000
4.88% due 05/15/231 First Quantum Minerals Ltd.	1,889,000	1,936,22
7.00% due 02/15/21 <sup>3</sup>	1,628,000	1,676,84
INEOS Group Holdings S.A.	.,,	.,,.
5.88% due 02/15/19 <sup>1,3</sup>	1,600,000	1,626,40
Blue Cube Spinco, Inc.	4 000 000	4 504 54
10.00% due 10/15/251	1,263,000	1,534,54
	Face	
	Amount~	Value
CORPORATE BONDS11 - 57.5% (continued)		
Basic Materials - 5.1% (continued)		
FMG Resources August 2006 Pty Ltd. 9.75% due 03/01/22 <sup>13</sup>	1,288,000	1,500,520
Tronox Finance LLC	1,200,000	1,000,020
7.50% due 03/15/22 <sup>1,3</sup>	\$ 1,375,000	\$ 1,347,50
TPC Group, Inc.		
8.75% due 12/15/203	1,483,000	1,342,11
Compass Minerals International, Inc.	4 450 000	1 107 00
4.88% due 07/15/24 <sup>13</sup> Sappi Papier Holding GmbH	1,150,000	1,127,00
4.00% due 04/01/23 <sup>3</sup>	828,000 EUR	947,95
Steel Dynamics, Inc.		
5.00% due 12/15/26 <sup>3</sup>	395,000	402,90
Alcoa Nederland Holding B.V.	Aux	
7.00% due 09/30/26 <sup>3</sup> Kaiser Aluminum Corp.	250,000	274,37
5.88% due 05/15/24	248,000	260,40
St. Barbara Ltd.	240,000	200,40
8.88% due 04/15/18 <sup>3</sup>	70,000	72,14
Total Basic Materials		20,614,92
Technology - 4.1%		
Qorvo, Inc.		
7.00% due 12/01/251	3,481,000	3,863,91
Entegris, Inc. 6.00% due 04/01/22 <sup>1,3</sup>	2,000,000	2,097,50
6.00% due 04/01/22*** IXP B.V. / NXP Funding LLC	2,000,000	2,097,50
5.75% due 02/15/21 <sup>1.3</sup>	2,000,000	2,070,00
Vicrosemi Corp.		
9.13% due 04/15/23 <sup>1.3</sup>	1,688,000	1,966,52
Vestern Digital Corp. 10.50% due 04/01/24 <sup>1,3</sup>	4 507 000	4 070 00
10.50% due 04/01/24 <sup>1,3</sup> Seagate HDD Cayman	1,587,000	1,872,66
4.88% due 06/01/27 <sup>1</sup>	1,732,000	1,630,53
First Data Corp.	1,132,000	1,000,00
5.38% due 08/15/23 <sup>1,3</sup>	1,100,000	1,135,75
CI Worldwide, Inc.		
6.38% due 08/15/20 <sup>1.3</sup>	1,000,000	1,031,45
luance Communications, Inc.		
5.38% due 08/15/20 <sup>1,3</sup>	720,000	738,45
Total Technology		16,406,77
Jtilities - 0.1%		
Dynegy, Inc. 8.00% due 01/15/25 <sup>3</sup>	619,000	597,33
Total Corporate Bonds		

January 31, 2017

231,743,338

Dynegy, Inc. 8.00% due 01/15/25<sup>3</sup> **Total Corporate Bonds** (Cost \$227,582,516) **SENIOR FLOATING RATE INTERESTS**<sup>11,10</sup> - 1.3%

Communications - 0.7%		
CSC Holdings LLC		
3.77% due 10/11/24	2,755,095	2,789,964
Consumer, Non-cyclical - 0.4%		
Sprint Industrial Holdings LLC		
11.25% due 11/14/19	1,650,000	874,500

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

403,448,790

\$

	Face		
	Amount~		Value
SENIOR FLOATING RATE INTERESTS <sup>11,10</sup> - 1.3% (continued)			
Consumer, Non-cyclical - 0.4% (continued)			
Caraustar Industries, Inc.			
8.00% due 05/01/19	\$ 849,294	\$	867,341
Total Consumer, Non-cyclical			1,741,841
Basic Materials - 0.2%			
Fortescue Resources August 2006 Pty Ltd.			
3.75% due 06/30/19	682,674		687,509
Total Senior Floating Rate Interests			
(Cost \$5,831,100)			5,219,314
	Contracts (100 shares		Value
			Value
PUT OPTIONS PURCHASED <sup>1,2</sup> - 0.0%**	(100 shares per contract)	¢	
Macquarie Infrastructure Corp. Expiring February 2017 with strike price of \$75.00	(100 shares	<u>\$</u>	Value 38,023
Macquarie Infrastructure Corp. Expiring February 2017 with strike price of \$75.00 Total Put Options Purchased	(100 shares per contract)	<u>\$</u>	38,023
Macquarie Infrastructure Corp. Expiring February 2017 with strike price of \$75.00 Total Put Options Purchased (Cost \$12,242)	(100 shares per contract)	\$	
Macquarie Infrastructure Corp. Expiring February 2017 with strike price of \$75.00 Total Put Options Purchased (Cost \$12,242) Total Investments - 165.7%	(100 shares per contract)	\$	38,023 38,023
Macquarie Infrastructure Corp. Expiring February 2017 with strike price of \$75.00 Total Put Options Purchased (Cost \$12,242) Total Investments - 165.7% (Cost \$644,597,766)	(100 shares per contract)	\$	38,023
Macquarie Infrastructure Corp. Expiring February 2017 with strike price of \$75.00 Total Put Options Purchased (Cost \$12,242) Total Investments - 165.7% (Cost \$644,597,766) CALL OPTIONS WRITTEN <sup>1,1</sup> - (0.0)%**	(100 shares per contract) 227	<u>\$</u>	38,023 38,023 668,688,104
Macquarie Infrastructure Corp. Expiring February 2017 with strike price of \$75.00 Total Put Options Purchased (Cost \$12,242) Total Investments - 165.7% (Cost \$644,597,766) CALL OPTIONS WRITTEN <sup>1, -</sup> - (0.0)%** LyondellBasell Industries N.V. Expiring March 2017 with strike price of \$97.50	(100 shares per contract)	<u>\$</u>	38,023 38,023
Macquarie Infrastructure Corp. Expiring February 2017 with strike price of \$75.00 Total Put Options Purchased (Cost \$12,242) Total Investments - 165.7% (Cost \$644,597,766) CALL OPTIONS WRITTEN <sup>1*</sup> - (0.0)%** LyondellBasell Industries N.V. Expiring March 2017 with strike price of \$97.50 Total Call Options Written	(100 shares per contract) 227	<u>\$</u>	38,023 38,023 668,688,104 (18,700)
Macquarie Infrastructure Corp. Expiring February 2017 with strike price of \$75.00 Total Put Options Purchased (Cost \$12,242) Total Investments - 165.7% (Cost \$644,597,766) CALL OPTIONS WRITTEN <sup>1, -</sup> (0.0)%** LyondellBasell Industries N.V. Expiring March 2017 with strike price of \$97.50	(100 shares per contract) 227	\$	38,023 38,023 668,688,104

Total Net Assets - 100.0%

Non-income producing security. \*\* Less than 0.1%

The face amount is denominated in U.S. Dollars, unless otherwise noted.

† †† 1 Value determined based on Level 1 inputs — See Note 1. Value determined based on Level 2 inputs — See Note 1.

2 3

Value determined based on Level 2 inputs — See Note 1. All or a portion of these securities have been physically segregated in connection with borrowings and reverse repurchase agreements. As of January 31, 2017, the total value of securities segregated was \$405,840,684. All or a portion of this security represents cover for outstanding witten options. As of January 31, 2017, the total value of these positions segregated was \$1,268,472. Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) liquid securities is \$156,583,846 (cost \$153,973,426), or 38.8% of total net assets. Perpetual maturity. Rate indicated is the 7-day yield as of January 31, 2017. Zero coupon rate security. Subst down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Security is an accreting bond after March 1, 2018 with a 2.00% principal accretion rate. Security is an accreting bond until December 15, 2017, with a 4.00% principal accretion rate. Security is an escurity. Take indicated is the indicated is rate effective at January 31, 2017.

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- 8 9

10 Variable rate security. Rate indicated is rate effective at January 31, 2017.

B.V.	Limited Liability Company
CAD	Canadian Dollar
EUR	Euro
GBP	Great Britain Pound
GmbH	Limited Liability
N.V.	Publicly Traded Company
plc	Public Limited Company
Pty	Proprietary
S.A.	Corporation
SAB de CV	Publicly Traded Company

### See Sector Classification in Supplemental Information section.

The following table summarizes the inputs used to value the Fund's investments at January 31, 2017 (See Note 1 in the Notes to Schedule of Investments):

# Other Information (unaudited)

	Level 1Quoted Prices	Level 2 Significant Observable Inputs	Level 3 Significant Unobservable Inputs	Total
Assets				
Common Stocks	\$ 47,361,716	\$ -	\$ _	\$ 47,361,716
Convertible Preferred Stocks	53,832,307	_	_	53,832,307
Short Term Investments	58,363,619	_	_	58,363,619
Convertible Bonds	—	272,129,787	_	272,129,787
Corporate Bonds	_	231,743,338	_	231,743,338
Senior Floating Rate Interests	_	5,219,314	_	5,219,314
Put Options Purchased	38,023	_	_	38,023
Forward Foreign Currency Exchange Contracts*	_	15,237	_	15,237
Unfunded Loan Commitments	_	4,688,544	_	4,688,544
Total Assets	\$ 159,595,665	\$ 513,796,220	\$ _	\$ 673,391,885
Liabilities				
Call Options Written	\$ 18,700	\$ _	\$ _	\$ 18,700
Forward Foreign Currency Exchange Contracts*	_	64,633	—	64,633
Total Liabilities	\$ 18,700	\$ 64,633	\$ —	\$ 83,333

\* These amounts are reported as unrealized gain/(loss) as of January 31, 2017.

Please refer to the detailed portfolio for the breakdown of investment type by industry category.

The Fund did not hold any Level 3 securities during the year ended January 31, 2017.

Transfers between investment levels may occur as the markets fluctuate and/or the availability of data used in an investment's valuation changes. Transfers between valuation levels, if any, are in comparison to the valuation levels at the end of the previous fiscal year, and are effective using the fair value as of the end of the current fiscal year.

For the period ended January 31, 2017, there were no transfers between levels.

For information on the Advent Claymore Convertible Securities and Income Fund's (the "Fund") policy regarding valuation of investments and other significant accounting policies, please refer to the Fund's most recent semiannual or annual shareholder report.

### Note 1 – Accounting Policies:

The Fund operates as an investment company and accordingly follows the investment company accounting and reporting guidance of the Financial Accounting Standards Board ("FASB") Accounting Standards Codification Topic 946 Financial Services – Investment Companies.

The following significant accounting policies are in conformity with U.S. generally accepted accounting principles ("GAAP") and are consistently followed by the Fund. This requires management to make estimates and assumptions that affect the reported amount of assets and liabilities and disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenues and expenses during the reporting period. Actual results could differ from these estimates. All time references are based on Eastern Time.

Equity securities listed on an exchange are valued at the last reported sale price on the primary exchange on which they are traded. Equity securities traded on an exchange or on the over-the-counter market and for which there are no transactions on a given day are valued at the mean of the closing bid and ask prices. Securities rated on NASDAQ are valued at the NASDAQ Official Closing Price. Equity securities not listed on a sexchange or NASDAQ are valued at the mean of the closing bid and ask prices. Debt securities are valued by independent pricing services or dealers using the mean of the closing bid and ask prices. Debt securities are not available, at prices for securities or prices for subject securities or policial caster prices, explored spreads, credit spreads, estimated default rates, coupon rates, anticipated timing of principal repayments, underlying collateral, or other unique security features in order to estimate relevant cash flows, which are then discounted to calculate a security's fair value. Exchange-traded funds are valued at the mean of the closing price on the exchange where the security is principally traded. Exchange-traded options are valued at the closing price, if traded that day. If not traded, they are valued at the mean of the bid and ask prices on the site and or loss on the agreements to the last quoted value provided by an independent pricing service. Forway agreements entered into by the Fund is accounted for using the unrealized gain or loss on the agreements that is determined by marking the agreements to the last quoted value provided by an independent price service. Forway are valued at the losing price intervalued are shown by independent price.

Swaps are valued daily by independent pricing services or dealers using the mid price. Short-term securities with remaining maturities of 60 days or less are valued at market price, or if a market price is not available, at amortized cost, provided such amount approximates market value. The Fund values money market funds at net asset value.

For those securities where quotations or prices are not available, the valuations are determined in accordance with procedures established in good faith by management and approved by the Board of Trustees. A valuation committee consisting of representatives from investment management, fund administration, legal and compliance is responsible for the oversight of the valuation process of the Fund and convenes monthly, or more frequently as needed. The valuation committee reviews monthly Level 3 fair valued securities methodology, price overrides, broker quoted securities, price source changes, illiquid securities, unchanged priced securities, halted securities, price challenges, fair valued securities sold and back testing trade prices in relation to prior day closing prices. On a quarterly basis, the valuations and methodologies of all Level 3 fair valued securities and of Trustees.

Valuations in accordance with these procedures are intended to reflect each security's (or asset's) fair value. Such fair value is the amount that the Fund might reasonably expect to receive for the security (or asset) upon its current sale. Each such determination is based on a consideration of all relevant factors, which are likely to vary from one security to another. Examples of such factors may include, but are not limited to: market prices; sale prices; broker quotes; and models which derive prices based on inputs such as prices of securities with comparable maturities and characteristics, or based on inputs such as frices of securities with comparable maturities and characteristics, or based on inputs such as frices and over Treasuries, and other information analysis. There were no securities fair valued in accordance with such procedures established by the Board of Trustees as of January 31, 2017. GAAP requires disclosure of fair valuation measurements as of each measurement date. In compliance with GAAP, the Fund follows a fair value hierarchy that distinguishes between market data obtained from independent sources (observable inputs) and the Fund's own market assumptions (unobservable inputs). These inputs are used in determining the value of the Fund's investments and summarized in the following fair value hierarchy:

Level 1 - quoted prices in active markets for identical securities

Level 2 - quoted prices in inactive markets or other significant observable inputs (e.g. quoted prices for similar securities; interest rates; prepayment speed; credit risk; yield curves)

Level 3 - significant unobservable inputs (e.g. discounted cash flow analysis; non-market based methods used to determine fair value)

Observable inputs are those based upon market data obtained from independent sources, and unobservable inputs reflect the Fund's own assumptions based on the best information available. A financial instrument's level within the fair value hierarchy is based on the lowest level of any input both individually and in aggregate that is significant to the fair value measurement. The inputs or methodology used for valuing securities are not necessarily an indication of the risk associated with investing in those securities.

The following are certain inputs and techniques that are generally utilized to evaluate how to classify each major type of investment in accordance with GAAP.

Equity Securities (Common and Preferred Stock) - Equity securities traded in active markets where market quotations are readily available are categorized as Level 1. Equity securities traded in inactive markets and certain foreign equities are valued using inputs which include blocking regions of securities closely related where the security held is not trading but the related security is trading, and evaluated price quotes received from independent pricing providers. To the extent that these inputs are unobservable, such securities are categorized as Level 3.

Convertible Bonds & Notes - Convertible bonds and notes are valued by independent pricing providers who employ matrix pricing models utilizing various inputs such as market prices, broker quotes, prices of securities with comparable maturities and qualities, and closing prices of corresponding underlying securities. To the extent that these inputs are observable, such securities are categorized as Level 2. To the extent that these inputs are unobservable, such securities are categorized as Level 3.

maturities and qualities, and closing prices of corresponding underlying securities. To the extent that these inputs are observable, such securities are categorized as Level 2. To the extent that these inputs are unobservable, such securities are categorized as Level 3. Corporate Bonds & Notes - Corporate bonds and notes are valued by independent pricing providers who employ matrix pricing models utilizing various inputs such as market prices, broker quotes, and prices of securities with comparable

Listed derivatives that are actively traded are valued based on quoted prices from the exchange and categorized in level 1 of the fair value hierarchy. Over-the-counter (OTC) derivative contracts including forward currency contracts, swap contracts and option contracts derive their value from underlying asset prices, indices, reference rates, and other inputs. Depending on the product and terms of the transaction, the fair value of the OTC derivative products can be modeled taking into account the counterparties' creditworthiness and using a series of techniques, including simulation models. Many pricing models do not entail material subjectivity because the methodologies employed do not necessitate significant judgments, and the pricing inputs are observed from actively quoted markets. These OTC derivatives are categorized within level 2 of the fair value hierarchy.

Note 2 – Federal Income Taxes: As of January 31, 2017, the cost of investments and accumulated unrealized appreciation/depreciation on investments for federal income tax purposes were as follows:

· · · · · · · · · · · · · · · · · · ·				Net Tax Unrealized
Cost of	Gross Tax	Gross Tax	Net Tax Unrealized	Depreciation on
Investments for Tax	Unrealized	Unrealized	Appreciation on	Derivatives and
Purposes	Appreciation	Depreciation	Investments	Foreign Currency
\$647,146,399	\$40,059,942	\$(18,518,237)	\$21,541,705	\$(39,758)
ψ0+1,1+0,000	ψ+0,000,0+2	φ(10,010,201)	ψ21,041,700	φ(03,100)

Note 3 – Forward Foreign Currency Exchange Contracts: As of January 31, 2017, the following forward foreign currency exchange contracts were outstanding:

Contracts to Sell		Counterparty	Settlement Date	Settlement Value	Value a 1/31/12		Net Unrealized Appreciation (Depreciation)
CAD	923,569						
for USD	703,994	The Bank of New York Mellon	3/14/2017	\$ 703,994	\$ 708,68	′\$	(4,693)
EUR	3,612,000						
for USD	3,850,392	The Bank of New York Mellon	3/14/2017	3,850,392	3,910,332	2	(59,940)
GBP	713,118						
for USD	904,127	The Bank of New York Mellon	3/14/2017	904,127	897,968	3	6,159
GBP	1,051,000						
for USD	1,332,511	The Bank of New York Mellon	3/14/2017	1,332,511	1,323,433	3	9,078
Total unrealized depreciation for forward foreign currency exchange contracts \$						\$	(49,396)

Note 4 – Loan Commitments: As of January 31, 2017, the Fund had the following unfunded loan commitments which could be extended at the option of the borrower:

Borrower	Maturity Date	Face Amount	Value
PetSmart, Inc.	03/10/22	\$ 2,210,000 \$	2,188,936
Regal Cinemas Corp.	04/01/22	2,481,000	2,499,608
		\$ 4,691,000 \$	4,688,544

Sector Classification Information in the "Portfolio of Investments" is categorized by sectors using sector-level classifications used by Bloomberg Industry Classification System, a widely recognized industry classification system provider. In the Fund's registration statement, the Fund has investment policies relating to concentration in specific industries. For purposes of these investment policies, the Fund usually classifies industries based on industry-level classifications used by widely recognized industry classification system providers such as Bloomberg Industry Classification System, Global Industry Classification Standards and Barclays Global Classification Scheme.

### Item 2. Controls and Procedures.

- (a) The registrant's principal executive officer and principal financial officer have evaluated the registrant's disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940, as amended (the "Investment Company Act")) as of a date within 90 days of the filing date of this report and have concluded based on such evaluation, that the registrant's disclosure controls and procedures were effective, as of that date, in ensuring that information required to be disclosed by the registrant on this Form N-Q was recorded, processed, summarized and reported within the time periods specified in the Securities and Exchange Commission's rules and forms.
- (b) There was no changes in the registrant's internal controls over financial reporting (as defined in Rule 30a-3(d) under the Investment Company Act) that occurred during the registrant's last fiscal quarter that has materially affected or is reasonably likely to materially affect the registrant's internal control over financial reporting.

### Item 3. Exhibits.

A separate certification for each principal executive officer and principal financial officer of the registrant as required by Rule 30a-2(a) under the Investment Company Act (17 CFR 270.30a-2(a)), is attached hereto.

### SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

# Advent Claymore Convertible Securities and Income Fund

## By:

/s/ Tracy V. Maitland Tracy V. Maitland President and Chief Executive Officer

Date: March 28, 2017

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated.

# By:

/s/ Tracy V. Maitland Tracy V. Maitland President and Chief Executive Officer

Date: March 28, 2017

# By: /s/ Robert White

Robert White Treasurer and Chief Financial Officer

Date: March 28, 2017

### **CERTIFICATIONS**

I, Tracy V. Maitland, certify that:

- 1. I have reviewed this report on Form N-Q of Advent Claymore Convertible Securities and Income Fund;
- 2. Based on my knowledge, this report does not contain any untrue statement of a material fact or omit to state a material fact necessary to make the statements made, in light of the circumstances under which such statements were made, not misleading with respect to the period covered by this report;
- 3. Based on my knowledge, the schedule of investments included in this report fairly presents in all material respects the investments of the registrant as of the end of the fiscal quarter for which the report is filed;
- 4. The registrant's other certifying officer and I are responsible for establishing and maintaining disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940) and internal control over financial reporting (as defined in Rule 30a-3(d) under the Investment Company Act of 1940) for the registrant and have:
- (a) Designed such disclosure controls and procedures, or caused such disclosure controls and procedures to be designed under our supervision, to ensure that material information relating to the registrant, including its consolidated subsidiaries, is made known to us by others within those entities, particularly during the period in which this report is being prepared;
- (b) Designed such internal control over financial reporting, or caused such internal control over financial reporting to be designed under our supervision, to provide reasonable assurance regarding the reliability of financial reporting and the preparation of financial statements for external purposes in accordance with generally accepted accounting principles;
- (c) Evaluated the effectiveness of the registrant's disclosure controls and procedures and presented in this report our conclusions about the effectiveness of the disclosure controls and procedures, as of a date within 90 days prior to the filing date of this report, based on such evaluation; and
- (d) Disclosed in this report any change in the registrant's internal control over financial reporting that occurred during the registrant's most recent fiscal quarter that has materially affected, or is reasonably likely to materially affect, the registrant's internal control over financial reporting; and
- 5. The registrant's other certifying officer and I have disclosed to the registrant's auditors and the audit committee of the registrant's board of directors (or persons performing the equivalent functions):
  - (a) All significant deficiencies and material weaknesses in the design or operation of internal control over financial reporting which are reasonably likely to adversely affect the registrant's ability to record, process, summarize, and report financial information; and
  - (b) Any fraud, whether or not material, that involves management or other employees who have a significant role in the registrant's internal control over financial reporting.

Date: March 28, 2017

/s/ Tracy V. Maitland Tracy V. Maitland President and Chief Executive Officer

### CERTIFICATIONS

I, Robert White, certify that:

1. I have reviewed this report on Form N-Q of Advent Claymore Convertible Securities and Income Fund;

2. Based on my knowledge, this report does not contain any untrue statement of a material fact or omit to state a material fact necessary to make the statements made, in light of the circumstances under which such statements were made, not misleading with respect to the period covered by this report;

3. Based on my knowledge, the schedule of investments included in this report fairly presents in all material respects the investments of the registrant as of the end of the fiscal quarter for which the report is filed;

- 4. The registrant's other certifying officer and I are responsible for establishing and maintaining disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940) and internal control over financial reporting (as defined in Rule 30a-3(d) under the Investment Company Act of 1940) for the registrant and have:
- (a) Designed such disclosure controls and procedures, or caused such disclosure controls and procedures to be designed under our supervision, to ensure that material information relating to the registrant, including its consolidated subsidiaries, is made known to us by others within those entities, particularly during the period in which this report is being prepared;
- (b) Designed such internal control over financial reporting, or caused such internal control over financial reporting to be designed under our supervision, to provide reasonable assurance regarding the reliability of financial reporting and the preparation of financial statements for external purposes in accordance with generally accepted accounting principles;
- (c) Evaluated the effectiveness of the registrant's disclosure controls and procedures and presented in this report our conclusions about the effectiveness of the disclosure controls and procedures, as of a date within 90 days prior to the filing date of this report, based on such evaluation; and
- (d) Disclosed in this report any change in the registrant's internal control over financial reporting that occurred during the registrant's most recent fiscal quarter that has materially affected, or is reasonably likely to materially affect, the registrant's internal control over financial reporting; and
- 5. The registrant's other certifying officer and I have disclosed to the registrant's auditors and the audit committee of the registrant's board of directors (or persons performing the equivalent functions):
- (a) All significant deficiencies and material weaknesses in the design or operation of internal control over financial reporting which are reasonably likely to adversely affect the registrant's ability to record, process, summarize, and report financial information; and

(b) Any fraud, whether or not material, that involves management or other employees who have a significant role in the registrant's internal control over financial reporting.

Date: March 28, 2017

/s/ Robert White Robert White

Treasurer and Chief Financial Officer