

Advent Claymore Convertible Securities & Income Fund II  
Form N-Q  
March 31, 2014

UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
Washington, DC 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED  
MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number 811-22022

Advent Claymore Convertible Securities and Income Fund II  
(Exact name of registrant as specified in charter)

1271 Avenue of the Americas, 45th Floor, New York, NY 10020  
(Address of principal executive offices)

(Zip code)

Robert White  
1271 Avenue of the Americas, 45th Floor  
New York, NY 10020  
(Name and address of agent for service)

Registrant's telephone number, including area code: (212)  
482-1600

Date of fiscal year end: October 31

Date of reporting period: November 1, 2013 – January 31, 2014

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Item 1. Schedule of Investments.

Attached hereto.

AGC Advent Claymore Convertible Securities and Income  
Fund II  
Portfolio of Investments  
January 31, 2014 (unaudited)

Principal Amount~	Description	Rating*	Coupon	Maturity	Optional Call Provisions**	Value
	Long-Term Investments - 153.5%					
	Convertible Bonds - 102.1%					
	Airlines - 0.1%					
142,000	United Airlines, Inc.(a)	B	4.500%	01/15/2015	N/A	\$ 347,545
	Apparel - 0.2%					
EUR 200,000	Adidas AG, Series ADS (Germany)	NR	0.250%	06/14/2019	N/A	325,918
198,000	Iconix Brand Group, Inc.(a) (b)	NR	1.500%	03/15/2018	N/A	258,637
						584,555
	Auto Manufacturers - 2.6%					
1,669,000	Navistar International Corp.(a) (b)	CCC-	4.500%	10/15/2018	N/A	1,645,008
EUR 3,500,000	Volkswagen International Finance NV (Netherlands)(b)	BBB	5.500%	11/09/2015	N/A	5,466,642
						7,111,650
	Auto Parts & Equipment - 1.9%					
EUR 2,993,000	Faurecia, Series EO (France)	B3	3.250%	01/01/2018	N/A	1,296,326
556,000	Meritor, Inc.(a)	B-	7.875%	03/01/2026	12/01/20 @ 100	810,023
3,195,000	Meritor, Inc.(a) (c)	B-	4.000%	02/15/2027	02/15/19 @ 100	3,159,056
						5,265,405
	Banks - 0.5%					
EUR 500,000	CaixaBank SA, Series REPS (Spain)	NR	4.500%	11/22/2016	N/A	662,678
EUR 500,000	CAJA de Ahorros y Pensiones de Barcelona, Series CABK (Spain)	NR	1.000%	11/25/2017	N/A	756,874
						1,419,552

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Biotechnology - 8.9%						
4,108,000	Cubist Pharmaceuticals, Inc.(a) (b)	NR	1.125%	09/01/2018	N/A	4,855,142
371,000	Cubist Pharmaceuticals, Inc.(a) (b)	NR	1.875%	09/01/2020	N/A	439,403
912,000	Emergent Biosolutions, Inc.(b)	NR	2.875%	01/15/2021	N/A	951,900
3,594,000	Exelixis, Inc.(a)	NR	4.250%	08/15/2019	N/A	4,973,197
2,364,000	Gilead Sciences, Inc., Series C(a)	A-	1.000%	05/01/2014	N/A	8,438,002
553,000	Gilead Sciences, Inc., Series D	A-	1.625%	05/01/2016	N/A	1,959,697
832,000	Incyte Corp. Ltd.(a) (b)	NR	0.375%	11/15/2018	N/A	1,184,040
745,000	InterMune, Inc.(a)	NR	2.500%	12/15/2017	N/A	968,966
122,000	Medicines Co.	NR	1.375%	06/01/2017	N/A	170,038
						23,940,385
Chemicals - 0.0%***						
2,840,000	ShengdaTech, Inc.(a) (b) (d) (e) (f)	NR	6.500%	12/15/2015	N/A	41,180
Commercial Services - 0.2%						
JPY 40,000,000	Park24 Co. Ltd. (Japan)(g)	NR	0.000%	04/26/2018	N/A	427,024
Computers - 0.7%						
EUR 3,734	Cap Gemini Sogeti SA, Series CAP (France)(g)	BBB	0.000%	01/01/2019	N/A	376,090
EUR 40,253	Econocom Group, Series EBAB (Belgium)	NR	1.500%	01/15/2019	N/A	615,382
EUR 443,500	Ingenico, Series ING (France)	NR	2.750%	01/01/2017	N/A	388,729
476,000	SanDisk Corp.(a) (b)	BB	0.500%	10/15/2020	N/A	477,785
						1,857,986
Diversified Financial Services - 3.9%						
518,000	Air Lease Corp.(a)	NR	3.875%	12/01/2018	N/A	713,869
900,000	Hong Kong Exchanges and Clearing Ltd. (Hong Kong)	NR	0.500%	10/23/2017	N/A	944,550
EUR 4,700,000	Magyar Nemzeti Vagyonkezelő Zrt, Series RICH (Hungary)	Ba1	3.375%	04/02/2019	N/A	6,729,570
434,000	Portfolio Recovery Associates, Inc.(a) (b)	NR	3.000%	08/01/2020	N/A	470,619
1,590,000	Walter Investment Management Corp.(a)	NR	4.500%	11/01/2019	N/A	1,545,281
						10,403,889
Electric - 0.9%						
EUR 900,000	CEZ MH BV, Series MOL (Netherlands)(g)	A-	0.000%	08/04/2017	N/A	1,265,399
CNY 5,900,000	China Power International Development Ltd. (Hong Kong)	NR	2.250%	05/17/2016	N/A	1,237,199

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						2,502,598
		Electrical Components & Equipment - 0.8%				
JPY 180,000,000	Nidec Corp. (Japan)(g)	NR	0.000%	09/18/2015	N/A	2,099,426
		Electronics - 0.3%				
345,000	Vishay Intertechnology, Inc.(a) (b)	BB+	2.250%	11/15/2040	N/A	379,716
JPY 40,000,000	Yaskawa Electric Corp. (Japan)(g)	NR	0.000%	03/16/2017	N/A	548,414
						928,130
		Engineering & Construction - 0.1%				
200,000	YTL Corp. Finance Labuan Ltd. (Malaysia)	NR	1.875%	03/18/2015	N/A	209,000
		Food - 0.6%				
GBP 900,000	J Sainsbury PLC (United Kingdom)	NR	4.250%	07/16/2014	N/A	1,534,572
		Gas - 1.1%				
2,500,000	ENN Energy Holdings Ltd. (Cayman Islands)(g)	NR	0.000%	02/26/2018	N/A	2,983,125
		Hand & Machine Tools - 1.2%				
EUR 600,000	KUKA AG, Series KU2 (Germany)	NR	2.000%	02/12/2018	N/A	972,574
JPY 170,000,000	OSG Corp. (Japan)(g)	NR	0.000%	04/04/2022	N/A	2,207,825
						3,180,399
		Health Care Products - 4.3%				
2,844,000	HeartWare International, Inc.(a)	NR	3.500%	12/15/2017	N/A	3,533,670
HKD 8,000,000	Hengan International Group Co. Ltd. (Cayman Islands)(g)	NR	0.000%	06/27/2018	N/A	1,076,654
2,204,000	Hologic, Inc., Series 2010(a) (c) (h)	B+	2.000%	12/15/2037	12/15/16 @ 100	2,513,937
1,495,000	Volcano Corp.(a)	NR	1.750%	12/01/2017	N/A	1,506,212
2,199,000	Wright Medical Group, Inc.(a)	NR	2.000%	08/15/2017	N/A	2,923,296
						11,553,769
		Health Care Services - 1.6%				
275,000	Brookdale Senior Living, Inc.(a)	NR	2.750%	06/15/2018	N/A	321,922
2,675,000	LifePoint Hospitals, Inc.(a)	B	3.500%	05/15/2014	N/A	2,863,922
458,000	Molina Healthcare, Inc.(a) (b)	NR	1.125%	01/15/2020	N/A	497,789
465,000	WellPoint, Inc.(a)	A-	2.750%	10/15/2042	N/A	606,534
						4,290,167

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Holding Companies-Diversified - 0.8%					
600,000	Giant Great Ltd. (British Virgin Islands)	NR	3.000%	07/21/2016	N/A 800,250
EUR 250,000	Industrivarden AB, Series INDUA- (Sweden)		2.500%	02/27/2015	N/A 419,062
EUR 400,000	OHL Investments SA, Series OHL (Spain)	NR	4.000%	04/25/2018	N/A 560,997
400,000	Siem Industries, Inc., Series SUBC (Cayman Islands)	NR	1.000%	09/12/2019	N/A 389,840
					2,170,149
Home Builders - 4.4%					
2,490,000	DR Horton, Inc., Series DHI(a)	BB	2.000%	05/15/2014	N/A 4,497,562
2,083,000	Lennar Corp.(a) (b)	BB-	3.250%	11/15/2021	11/20/16 @ 3,805,381
2,313,000	Ryland Group, Inc.(a)	BB-	1.625%	05/15/2018	N/A 3,625,628
					11,928,571
Home Furnishings - 0.7%					
EUR 1,300,000	Steinhoff Finance Holding GmbH, Series SHF (Austria)	NR	4.000%	01/30/2021	N/A 1,791,824
Household Products & Housewares - 1.4%					
HKD 22,000,000	Biostime International Holdings Ltd. (Cayman Islands)(g)	NR	0.000%	02/20/2019	N/A 2,886,664
720,000	Jarden Corp.(a) (b)	BB-	1.500%	06/15/2019	N/A 873,900
					3,760,564
Insurance - 2.0%					
1,982,000	Radian Group, Inc.(a)	B-	3.000%	11/15/2017	N/A 2,913,540
400,000	Radian Group, Inc.(a)	B-	2.250%	03/01/2019	N/A 607,500
CHF 1,585,000	Swiss Life Holding AG, Series SLHN (Switzerland)(g)	BBB	0.000%	12/02/2020	N/A 1,908,685
					5,429,725
Internet - 5.8%					
441,000	BroadSoft, Inc.(a)	NR	1.500%	07/01/2018	N/A 474,075
3,295,000	Ctrip.com International Ltd. (Cayman Islands)(a) (b)	NR	1.250%	10/15/2018	N/A 3,016,984
2,492,000	Equinix, Inc.(a)	B+	3.000%	10/15/2014	N/A 4,130,490
888,000	priceline.com, Inc.(a)	BBB	1.000%	03/15/2018	N/A 1,223,775
535,000	SINA Corp. (Cayman Islands)(a) (b)	NR	1.000%	12/01/2018	N/A 499,556
2,050,000	WebMD Health Corp.(a)	NR	2.500%	01/31/2018	N/A 2,155,063
4,038,000	Yahoo!, Inc.(a) (b) (g)	BB+	0.000%	12/01/2018	N/A 4,083,428
					15,583,371
Investment Companies - 1.6%					
EUR 300,000		NR	4.000%	05/27/2016	N/A 473,341

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	Aabar Investments PJSC, Series REGs (United Arab Emirates)				
3,700,000	Billion Express Investments Ltd. NR (British Virgin Islands)		0.750%	10/18/2015	N/A 3,733,300
					4,206,641
	Iron & Steel - 3.5%				
9,067,000	United States Steel Corp.(a)	BB-	4.000%	05/15/2014	N/A 9,322,009
	Lodging - 1.6%				
3,136,000	MGM Resorts International(a)	B+	4.250%	04/15/2015	N/A 4,408,040
	Machinery-Diversified - 2.9%				
2,162,000	Chart Industries, Inc.(a)	B+	2.000%	08/01/2018	N/A 3,071,391
JPY 39,000,000	Ebara Corp., Series 6 (Japan)(g)	NR	0.000%	03/19/2018	N/A 555,411
3,000,000	Haitian International Holdings Ltd. (Cayman Islands)	NR	2.000%	02/13/2019	N/A 2,969,070
JPY 80,000,000	IHI Corp. (Japan)(g)	NR	0.000%	03/29/2016	N/A 1,298,230
					7,894,102
	Media - 0.9%				
410,000	Liberty Interactive, LLC(a) (b)	BB	0.750%	03/30/2043	04/05/23 @ 494,563
1,307,000	Liberty Interactive, LLC(a) (b)	BB	1.000%	09/30/2043	10/05/16 @ 1,351,928
488,000	Liberty Media Corp.(a) (b)	NR	1.375%	10/15/2023	N/A 454,450
					2,300,941
	Metal Fabricate & Hardware - 0.1%				
380,000	RTI International Metals, Inc.(a)	NR	1.625%	10/15/2019	N/A 389,263
	Mining - 4.3%				
8,000,000	Glencore Finance Europe SA (Luxembourg)	BBB	5.000%	12/31/2014	N/A 8,932,000
2,634,000	Royal Gold, Inc.(a)	NR	2.875%	06/15/2019	N/A 2,681,741
					11,613,741
	Miscellaneous Manufacturing - 1.1%				
JPY 35,000,000	Nikkiso Co. Ltd. (Japan)(g)	NR	0.000%	08/02/2018	N/A 378,793
1,750,000	Siemens Financieringsmaatschappij NV, Series REGS (Netherlands)	A+	1.050%	08/16/2017	N/A 1,992,777
500,000	Siemens Financieringsmaatschappij NV, Series WW (Netherlands)	A+	1.650%	08/16/2019	N/A 582,453
					2,954,023

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Oil & Gas - 3.4%						
3,798,000	Chesapeake Energy Corp.(a)	BB-	2.250%	12/15/2038	12/15/18 @ 100	3,558,251
4,462,000	Cobalt International Energy, Inc.(a)	NR	2.625%	12/01/2019	N/A	3,976,758
600,000	Lukoil International Finance BV (Netherlands)	BBB	2.625%	06/16/2015	N/A	635,700
480,000	Premier Oil Finance Jersey Ltd., Series PMO (Jersey)	NR	2.500%	07/27/2018	N/A	519,264
300,000	Seadrill Ltd. (Bermuda)	NR	3.375%	10/27/2017	N/A	409,800
						9,099,773
Oil & Gas Services - 1.1%						
1,405,000	Hornbeck Offshore Services, Inc.(a)	BB-	1.500%	09/01/2019	N/A	1,558,672
EUR 1,258,500	Technip SA, Series TEC (France)	BBB+	0.500%	01/01/2016	N/A	1,488,639
						3,047,311
Pharmaceuticals - 8.5%						
2,155,000	Array BioPharma, Inc.(a)	NR	3.000%	06/01/2020	N/A	2,276,219
1,775,000	Auxilium Pharmaceuticals, Inc.(a)	NR	1.500%	07/15/2018	N/A	2,220,969
6,194,000	BioMarin Pharmaceutical, Inc.(a)	NR	1.500%	10/15/2020	N/A	6,751,460
415,000	Isis Pharmaceuticals, Inc.(a)	NR	2.750%	10/01/2019	N/A	1,298,690
1,814,000	Medivation, Inc.(a)	NR	2.625%	04/01/2017	N/A	3,011,240
679,000	Omnicare, Inc.	BB	3.500%	02/15/2044	02/15/19 @ 93	709,555
1,068,000	Salix Pharmaceuticals Ltd.(a)	NR	1.500%	03/15/2019	N/A	1,716,810
1,916,000	Theravance, Inc.(a)	NR	2.125%	01/15/2023	N/A	2,912,320
2,577,000	Vivus, Inc.(a) (b)	NR	4.500%	05/01/2020	N/A	2,021,334
						22,918,597
Real Estate - 2.8%						
SGD 5,750,000	CapitaLand Ltd., Series REGS (Singapore)	NR	1.850%	06/19/2020	N/A	4,081,276
2,488,000	Forest City Enterprises, Inc.(a) (b)	BB-	3.625%	08/15/2020	08/15/18 @ 100	2,514,435
EUR 112,545	IMMOFINANZ AG (Austria)	NR	4.250%	03/08/2018	N/A	749,392
GBP 200,000	Unite Jersey Issuer Ltd., Series UTG (Jersey)	NR	2.500%	10/10/2018	N/A	340,359
						7,685,462
Real Estate Investment Trusts - 3.9%						
2,431,000	Annaly Capital Management, Inc.(a)	NR	5.000%	05/15/2015	N/A	2,484,178
EUR 500,000	BENI Stabili SpA (Italy)	NR	3.375%	01/17/2018	N/A	733,780
384,000	DDR Corp.(a)	BBB-	1.750%	11/15/2040		433,680

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					11/20/15 @	
					100	
GBP 300,000	Derwent London Capital Jersey Ltd. (Jersey)	BBB	2.750%	07/15/2016	N/A	597,312
GBP 300,000	Great Portland Estates Capital Jersey Ltd., Series GPOR (Jersey)	NR	1.000%	09/10/2018	N/A	521,385
333,000	Host Hotels & Resorts, LP(a) (b)	BBB	2.500%	10/15/2029	10/20/15 @	478,479
					100	
574,000	NorthStar Realty Finance, LP(a) (b)	NR	5.375%	06/15/2033	06/15/23 @	850,237
					100	
372,000	Pennymac Corp.(a) (b)	NR	5.375%	05/01/2020	N/A	362,933
1,389,000	ProLogis, LP(a)	BBB	3.250%	03/15/2015	N/A	1,590,405
1,400,000	SL Green Operating Partnership LP(a) (b)	BB+	3.000%	10/15/2017	N/A	1,767,500
498,000	Starwood Property Trust, Inc.(a)	BB-	4.000%	01/15/2019	N/A	579,548
						10,399,437
	Retail - 0.3%					
308,000	Group 1 Automotive, Inc.(a) (c)	BB	2.250%	06/15/2036	06/15/16 @	357,665
					100	
EUR 253,916	Rallye SA, Series COFP (France)	NR	1.000%	10/02/2020	N/A	368,768
						726,433
	Semiconductors - 7.8%					
392,000	Microchip Technology, Inc.(a)	NR	2.125%	12/15/2037	N/A	682,815
1,763,000	Micron Technology, Inc.(a)	BB-	1.875%	06/01/2014	N/A	2,849,449
3,576,000	Micron Technology, Inc., Series G(a)	BB-	3.000%	11/15/2043	11/20/18 @	3,792,795
					83	
1,832,000	Novellus Systems, Inc.(a)	BBB	2.625%	05/15/2041	N/A	2,900,285
1,175,000	NVIDIA Corp.(a) (b)	BB+	1.000%	12/01/2018	N/A	1,205,109
314,000	ON Semiconductor Corp., Series B(a)	BB+	2.625%	12/15/2026	12/20/16 @	354,820
					100	
1,400,000	Semiconductor Manufacturing International Corp., Series REGS (Cayman Islands)(g)	NR	0.000%	11/07/2018	N/A	1,605,464
2,200,000	SK Hynix, Inc. (South Korea)	NR	2.650%	05/14/2015	N/A	2,723,600
2,907,000	SunEdison, Inc.(a) (b)	NR	2.000%	10/01/2018	N/A	3,475,682
939,000	Xilinx, Inc.(a)	A-	2.625%	06/15/2017	N/A	1,512,964
						21,102,983
	Software - 5.8%					
1,962,000	Allscripts Healthcare Solutions, Inc.(a) (b)	NR	1.250%	07/01/2020	N/A	2,307,802
365,000	Cornerstone OnDemand, Inc.(a) (b)	NR	1.500%	07/01/2018	N/A	461,040
2,111,000	Electronic Arts, Inc.(a)	NR	0.750%	07/15/2016	N/A	2,370,917
6,328,000	Nuance Communications, Inc.(a)	BB-	2.750%	08/15/2027	08/20/14 @	6,604,850
					100	
463,000	Proofpoint, Inc.(b)	NR	1.250%	12/15/2018	N/A	576,146



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319,000	Salesforce.com, Inc.(a) (b)	BB	0.250%	04/01/2018	N/A	366,252
2,669,000	ServiceNow, Inc.(a) (b) (g)	NR	0.000%	11/01/2018	N/A	2,905,874
						15,592,881
	Telecommunications - 7.3%					
EUR 676,324	Alcatel-Lucent, Series ALU (France)	CCC+	4.250%	07/01/2018	N/A	3,189,463
3,907,000	Ciena Corp.(a)	B	0.875%	06/15/2017	N/A	4,009,559
1,910,000	Ciena Corp.(a)	NR	4.000%	12/15/2020	N/A	2,761,144
7,210,000	Clearwire Communications, LLC / Clearwire Finance, Inc.(a) (b)	Ba1	8.250%	12/01/2040	12/01/17 @ 100	8,381,625
408,000	Finisar Corp.(b)	NR	0.500%	12/15/2033	12/22/18 @ 100	431,970
433,000	Ixia(a)	NR	3.000%	12/15/2015	N/A	457,897
EUR 200,000	Nokia OYJ, Series REGS (Finland)	B+	5.000%	10/26/2017	N/A	573,269
						19,804,927
	Transportation - 0.2%					
JPY 40,000,000	Yamato Holdings (Japan)(g)	NR	0.000%	03/07/2016	N/A	482,914
	Total Convertible Bonds - 102.1% (Cost \$261,190,039)					
						275,294,039
	Corporate Bonds - 36.9%					
	Aerospace & Defense - 0.3%					
750,000	Kratos Defense & Security Solutions, Inc.(a)	B	10.000%	06/01/2017	06/01/14 @ 105	806,250
	Auto Manufacturers - 0.9%					
750,000	Allied Specialty Vehicles, Inc.(a) (b)	B+	8.500%	11/01/2019	11/01/16 @ 104	791,250
1,500,000	Chrysler Group, LLC / CG Co.-Issuer, Inc.	B	8.000%	06/15/2019	06/15/15 @ 104	1,640,625
						2,431,875
	Auto Parts & Equipment - 0.8%					
675,000	Dana Holding Corp.(a)	BB	6.750%	02/15/2021	02/15/16 @ 103	732,375
570,000	Goodyear Tire & Rubber Co.(a)	B+	8.250%	08/15/2020	08/15/15 @ 104	636,234
750,000	TRW Automotive, Inc.(b)	BBB-	4.500%	03/01/2021	N/A	763,125
						2,131,734
	Banks - 4.6%					
2,786,000	Ally Financial, Inc.(a)	BB	4.625%	06/26/2015	N/A	2,893,829
800,000	Ally Financial, Inc.(a)	BB	7.500%	09/15/2020	N/A	943,000
525,000	CIT Group, Inc.(a) (b)	BB-	5.500%	02/15/2019	N/A	561,750

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5,231,000	Emigrant Bancorp, Inc.(a) (b)	B-	6.250%	06/15/2014	N/A	5,341,306
2,532,000	Synovus Financial Corp.(a)	B+	5.125%	06/15/2017	N/A	2,664,930
						12,404,815
	Building Materials - 0.2%					
650,000	Boise Cascade Co.(a)	B+	6.375%	11/01/2020	11/01/15 @ 105	680,875
	Chemicals - 2.4%					
2,132,000	Ashland, Inc.(a)	BB	4.750%	08/15/2022	05/15/22 @ 100	2,052,050
750,000	Celanese US Holdings, LLC(a)	BB+	4.625%	11/15/2022	N/A	728,437
750,000	Cornerstone Chemical Co., Series AI(a)	B-	9.375%	03/15/2018	03/15/15 @ 107	798,750
2,132,000	Rockwood Specialties Group, Inc.(a)	BB+	4.625%	10/15/2020	10/15/15 @ 103	2,174,640
675,000	Vertellus Specialties, Inc.(a) (b)	CCC+	9.375%	10/01/2015	10/01/14 @ 100	675,000
						6,428,877
	Coal - 0.2%					
500,000	SunCoke Energy, Inc.(a)	B+	7.625%	08/01/2019	08/01/14 @ 106	541,250
	Commercial Services - 1.1%					
575,000	ADT Corp.(a) (b)	BB-	6.250%	10/15/2021	N/A	595,240
575,000	Cenveo Corp.(a)	CCC+	8.875%	02/01/2018	02/01/15 @ 102	572,125
1,716,000	Prospect Medical Holdings, Inc.(a) (b)	B-	8.375%	05/01/2019	05/01/15 @ 106	1,879,020
						3,046,385
	Computers - 0.1%					
375,000	Seagate HDD Cayman (Cayman BBB-Islands)(a) (b)		4.750%	06/01/2023	N/A	360,938
	Diversified Financial Services - 1.2%					
850,000	Nationstar Mortgage, LLC / Nationstar Capital Corp.(a)	B+	6.500%	07/01/2021		