

ADVENT CLAYMORE CONVERTIBLE SECURITIES & INCOME FUND  
Form N-Q  
September 29, 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 811-21309

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

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

Robert White

1271 Avenue of the Americas, 45th Floor

New York, NY 10020  
(Name and address of agent for service)

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

Date of fiscal year end: October 31

Date of reporting period: May 1, 2014 – July 31, 2014

Item 1. Schedule of Investments.  
Attached hereto.

AVK Advent Claymore Convertible Securities & Income  
Fund  
Portfolio of Investments  
July 31, 2014 (unaudited)

Principal Amount~	Description	Rating*	Coupon	Maturity	Optional Call Provisions**	Value
	Long-Term Investments - 150.2%					
	Convertible Bonds - 89.8%					
	Airlines - 0.5%					
\$899,000	United Airlines, Inc.(a)	B	4.500%	01/15/2015	N/A	\$2,225,587
	Apparel - 0.4%					
1,363,000	Iconix Brand Group, Inc.(a)	NR	1.500%	03/15/2018	N/A	1,961,016
	Auto Manufacturers - 1.9%					
500,000	Ford Motor Co.	BBB-	4.250%	11/15/2016	N/A	987,500
1,500,000	Tesla Motors, Inc.	B-	1.250%	03/01/2021	N/A	1,409,062
EUR 4,300,000	Volkswagen International Finance NV, Series REGS (Netherlands)	BBB	5.500%	11/09/2015	N/A	6,265,627
						8,662,189
	Auto Parts & Equipment - 0.5%					
1,500,000	Meritor, Inc.	B-	7.875%	03/01/2026	12/01/20 @ 100	2,383,125
	Banks - 0.5%					
EUR 1,800,000	CaixaBank SA, Series REPS (Spain)	NR	4.500%	11/22/2016	N/A	2,484,265
	Biotechnology - 8.3%					
4,946,000	BioMarin Pharmaceutical, Inc.(a)	NR	1.500%	10/15/2020	N/A	5,221,121
5,895,000	Cubist Pharmaceuticals, Inc.(a) (b)	NR	1.125%	09/01/2018	N/A	6,344,494
304,000	Cubist Pharmaceuticals, Inc.(b)	NR	1.875%	09/01/2020	N/A	327,750
3,348,000	Exelixis, Inc.(a)	NR	4.250%	08/15/2019	N/A	3,151,305
1,227,000	Gilead Sciences, Inc., Series D(a)	A-	1.625%	05/01/2016	N/A	4,935,614
3,523,000	Illumina, Inc.(a) (b)	BBB-	0.500%	06/15/2021	N/A	3,516,394
1,750,000	Incyte Corp. Ltd.(a) (b)	NR	0.375%	11/15/2018	N/A	2,114,219
443,000	Incyte Corp. Ltd.(b)	NR	1.250%	11/15/2020	N/A	535,753
1,986,000	InterMune, Inc.	NR	2.500%	09/15/2018	N/A	2,992,654
1,000,000	Isis Pharmaceuticals, Inc.	NR	2.750%	10/01/2019	N/A	2,015,000
2,863,000	Medivation, Inc.(a)	NR	2.625%	04/01/2017	N/A	4,423,335

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2,518,000	Theravance, Inc.(a)	NR	2.125%	01/15/2023	N/A	2,700,555
						38,278,194
	Commercial Services - 0.6%					
1,545,000	Live Nation Entertainment, Inc.(a) (b)	NR	2.500%	05/15/2019	N/A	1,589,419
1,237,000	Macquarie Infrastructure Co., LLC	BBB-	2.875%	07/15/2019	N/A	1,344,464
						2,933,883
	Computers - 1.3%					
2,339,000	SanDisk Corp.(a) (b)	BB+	0.500%	10/15/2020	N/A	2,732,244
2,024,000	Spansion, LLC(a) (b)	NR	2.000%	09/01/2020	N/A	3,087,865
						5,820,109
	Diversified Financial Services - 2.9%					
2,646,000	Air Lease Corp.(a)	NR	3.875%	12/01/2018	N/A	3,702,746
EUR 2,300,000	Azimut Holding SpA (Italy)	NR	2.125%	11/25/2020	N/A	3,499,312
2,000,000	Encore Capital Group, Inc.(b)	NR	2.875%	03/15/2021	N/A	1,915,000
1,906,000	Portfolio Recovery Associates, Inc.(b)	NR	3.000%	08/01/2020	N/A	2,249,080
2,181,000	Walter Investment Management Corp.(a)	NR	4.500%	11/01/2019	N/A	2,022,878
						13,389,016
	Electrical Components & Equipment - 0.6%					
1,579,000	General Cable Corp.(a) (c)	B	4.500%	11/15/2029	N/A	1,444,785
1,000,000	SunPower Corp.(b)	NR	0.875%	06/01/2021	N/A	1,130,625
						2,575,410
	Electronics - 1.0%					
2,500,000	Fluidigm Corp.(a)	NR	2.750%	02/01/2034	02/06/21 @ 100	2,329,688
2,058,000	Vishay Intertechnology, Inc.(a) (b)	BB+	2.250%	11/15/2040	N/A	2,400,142
						4,729,830
	Energy-Alternate Sources - 0.3%					
1,500,000	Solazyme, Inc.	NR	5.000%	10/01/2019	N/A	1,535,625
	Health Care Products - 3.6%					
3,750,000	HeartWare International, Inc.(a)	NR	3.500%	12/15/2017	N/A	4,310,156
1,029,000	Hologic, Inc., Series 2010(a) (c) (d)	B+	2.000%	12/15/2037	12/15/16 @ 100	1,302,328
1,000,000	Spectranetics Corp.	NR	2.625%	06/01/2034	06/05/21 @ 100	1,125,625
1,200,000	Teleflex, Inc.	B+	3.875%	08/01/2017	N/A	2,144,250
4,000,000	Volcano Corp.(a)	NR	1.750%	12/01/2017	N/A	3,797,500
2,957,000	Wright Medical Group, Inc.(a)	NR	2.000%	08/15/2017	N/A	4,030,761
						16,710,620

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Health Care Services - 2.3%						
2,418,000	Brookdale Senior Living, Inc.(a)	NR	2.750%	06/15/2018	N/A	3,306,615
2,000,000	HealthSouth Corp.	B	2.000%	12/01/2043	12/01/18 @	2,285,000
					100	
1,355,000	Molina Healthcare, Inc.(a)	NR	1.125%	01/15/2020	N/A	1,594,666
2,116,000	WellPoint, Inc.(a)	A-	2.750%	10/15/2042	N/A	3,323,442
						10,509,723
Home Builders - 0.8%						
2,928,000	Ryland Group, Inc.(a)	BB-	1.625%	05/15/2018	N/A	3,552,030
Household Products & Housewares - 1.5%						
2,229,000	Jarden Corp.(a)	BB-	1.500%	06/15/2019	N/A	2,591,213
4,355,000	Jarden Corp.(b)	BB-	1.125%	03/15/2034	N/A	4,322,337
						6,913,550
Insurance - 2.4%						
1,975,000	Fidelity National Financial, Inc.(a)	BBB-	4.250%	08/15/2018	N/A	3,213,078
3,898,000	Radian Group, Inc.(a)	B-	3.000%	11/15/2017	N/A	5,064,964
399,000	Radian Group, Inc.	B-	2.250%	03/01/2019	N/A	532,665
CHF 1,750,000	Swiss Life Holding AG, Series SLHN (Switzerland)(e)	BBB	0.000%	12/02/2020	N/A	2,170,131
						10,980,838
Internet - 7.7%						
6,747,000	Ctrip.com International Ltd. (Cayman Islands)(a) (b)	NR	1.250%	10/15/2018	N/A	7,409,049
1,492,000	MercadoLibre, Inc.(b)	NR	2.250%	07/01/2019	N/A	1,524,637
6,430,000	Priceline Group, Inc.(a) (f)	BBB+	1.000%	03/15/2018	N/A	9,307,425
5,000,000	SINA Corp. (Cayman Islands)(a) (b)	NR	1.000%	12/01/2018	N/A	4,621,875
5,000,000	TIBCO Software, Inc.(a)	NR	2.250%	05/01/2032	05/05/17 @	5,075,000
					100	
2,013,000	Vipshop Holdings Ltd. (Cayman Islands)(a)	NR	1.500%	03/15/2019	N/A	2,531,348
5,080,000	Yahoo!, Inc.(a) (b) (e)	BB+	0.000%	12/01/2018	N/A	5,146,675
						35,616,009
Investment Companies - 1.1%						
5,302,000	Prospect Capital Corp.(a) (b)	BBB	4.750%	04/15/2020	N/A	5,222,470
Leisure Time - 0.4%						
1,607,000	Callaway Golf Co.(a)	NR	3.750%	08/15/2019	08/15/15 @	1,873,159
					100	
Lodging - 1.2%						
3,708,000	MGM Resorts International(a)	B+	4.250%	04/15/2015	N/A	5,513,333
Machinery-Diversified - 0.8%						
2,963,000	Chart Industries, Inc.(a)	BB-	2.000%	08/01/2018	N/A	3,896,345

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<b>Media - 2.6%</b>						
2,983,000	Liberty Interactive, LLC(a)	BB	0.750%	03/30/2043	04/05/23 @ 100	4,168,742
4,500,000	Liberty Interactive, LLC(a) (b)	BB	1.000%	09/30/2043	10/05/16 @ 100	4,618,125
3,340,000	Liberty Media Corp.(b)	NR	1.375%	10/15/2023	N/A	3,427,675
12,214,542						
<b>Mining - 5.5%</b>						
1,200,000	Glencore Finance Europe SA (Luxembourg)	BBB	5.000%	12/31/2014	N/A	1,400,400
12,500,000	Goldcorp, Inc. (Canada)	NR	2.000%	08/01/2014	N/A	12,500,000
5,000,000	Newmont Mining Corp., Series B(a)	BBB	1.625%	07/15/2017	N/A	5,356,250
3,019,000	Royal Gold, Inc.(a)	NR	2.875%	06/15/2019	N/A	3,290,710
2,000,000	Stillwater Mining Co., Series SWC(a)	B+	1.750%	10/15/2032	10/20/19 @ 100	2,987,500
25,534,860						
<b>Miscellaneous Manufacturing - 0.5%</b>						
1,178,000	Trinity Industries, Inc.(a)	BB+	3.875%	06/01/2036	06/01/18 @ 100	2,181,509
<b>Oil &amp; Gas - 3.7%</b>						
7,161,000	Chesapeake Energy Corp.(a)	BB+	2.250%	12/15/2038	12/15/18 @ 100	6,923,792
2,750,000	Cobalt International Energy, Inc.(a)	CCC-	2.625%	12/01/2019	N/A	2,447,500
1,400,000	Cobalt International Energy, Inc.	CCC-	3.125%	05/15/2024	N/A	1,381,625
5,000,000	Energy XXI Bermuda Ltd. (Bermuda)(a) (b)	B-	3.000%	12/15/2018	N/A	4,743,750
1,441,000	Stone Energy Corp.	B-	1.750%	03/01/2017	N/A	1,663,454
17,160,121						
<b>Oil &amp; Gas Services - 1.7%</b>						
1,000,000	Helix Energy Solutions Group, Inc.	NR	3.250%	03/15/2032	03/20/18 @ 100	1,318,750
2,560,000	Hornbeck Offshore Services, Inc.(a)	BB-	1.500%	09/01/2019	N/A	2,980,800
1,500,000	Newpark Resources, Inc.	B+	4.000%	10/01/2017	N/A	1,983,750
1,300,000	SEACOR Holdings, Inc.	BB-	2.500%	12/15/2027	12/19/17 @ 100	1,429,188
7,712,488						
<b>Pharmaceuticals - 3.8%</b>						
3,668,000	Array BioPharma, Inc.(a)	NR	3.000%	06/01/2020	N/A	3,452,505
2,974,000	Auxilium Pharmaceuticals, Inc.(a)	NR	1.500%	07/15/2018	N/A	3,174,745
921,000	Herbalife Ltd. (Cayman Islands)(a) (b)	NR	2.000%	08/15/2019	N/A	755,225

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4,076,000	Omnicare, Inc.(a)	BB	3.500%	02/15/2044	02/15/19 @ 93	4,501,432
2,466,000	Orexigen Therapeutics, Inc.(a) (b)	NR	2.750%	12/01/2020	N/A	2,378,149
1,667,000	Salix Pharmaceuticals Ltd.(a)	NR	1.500%	03/15/2019	N/A	3,452,774
						17,714,830
	Real Estate - 1.3%					
5,953,000	Forest City Enterprises, Inc.(a)	BB-	3.625%	08/15/2020	08/15/18 @ 100	6,217,164
	Real Estate Investment Trusts - 8.0%					
3,268,000	American Realty Capital Properties, Inc.(a)	NR	3.000%	08/01/2018	N/A	3,339,487
8,500,000	Annaly Capital Management, Inc.(a)	NR	5.000%	05/15/2015	N/A	8,648,750
EUR 1,600,000	Beni Stabili SpA (Italy)	NR	3.375%	01/17/2018	N/A	2,479,582
6,949,000	Colony Financial, Inc.(a)	NR	3.875%	01/15/2021	N/A	7,083,637
308,000	DDR Corp.	BBB-	1.750%	11/15/2040	11/20/15 @ 100	369,793
982,000	Host Hotels & Resorts, LP(a) (b)	BBB	2.500%	10/15/2029	10/20/15 @ 100	1,642,395
2,252,000	NorthStar Realty Finance, LP(b)	NR	5.375%	06/15/2033	06/15/23 @ 100	4,062,045
4,259,000	Spirit Realty Capital, Inc.(a)	NR	3.750%	05/15/2021	N/A	4,312,259
4,398,000	Starwood Property Trust, Inc.(a)	BB-	4.000%	01/15/2019	N/A	4,999,976
						36,937,924
	Semiconductors - 7.4%					
275,000	GT Advanced Technologies, Inc.(a)	NR	3.000%	12/15/2020	N/A	384,141
1,270,000	Microchip Technology, Inc.	NR	2.125%	12/15/2037	N/A	2,247,900
8,636,000	Micron Technology, Inc., Series G(a)	BB	3.000%	11/15/2043	11/20/18 @ 83	10,649,267
1,447,000	Novellus Systems, Inc.	BBB	2.625%	05/15/2041	N/A	3,028,752
2,990,000	NVIDIA Corp.(a) (b)	BB+	1.000%	12/01/2018	N/A	3,251,625
2,864,000	ON Semiconductor Corp., Series B(a)	BB+	2.625%	12/15/2026	12/20/16 @ 100	3,264,960
2,600,000	Semiconductor Manufacturing International Corp., Series REGS (Cayman Islands)(e)	NR	0.000%	11/07/2018	N/A	2,879,500
108,000	SunEdison, Inc.(b)	NR	2.000%	10/01/2018	N/A	167,265
5,916,000	SunEdison, Inc.(a) (b)	NR	0.250%	01/15/2020	N/A	5,971,463
1,643,000	Xilinx, Inc.(a)	A-	2.625%	06/15/2017	N/A	2,423,425
						34,268,298
	Software - 8.1%					
3,000,000	Akamai Technologies, Inc.(a) (b) (e)	NR	0.000%	02/15/2019	N/A	3,045,015
1,525,000	Allscripts Healthcare Solutions, Inc.(a)	NR	1.250%	07/01/2020	N/A	1,740,406

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1,188,000	Bottomline Technologies de, Inc.	NR	1.500%	12/01/2017	N/A	1,361,745
9,287,000	Citrix Systems, Inc.(a) (b)	BBB	0.500%	04/15/2019	N/A	10,117,026
1,000,000	Concur Technologies, Inc.	NR	0.500%	06/15/2018	N/A	1,110,000
3,621,000	Cornerstone OnDemand, Inc.(a)	NR	1.500%	07/01/2018	N/A	3,951,416
HKD 21,000,000	Kingsoft Corp. Ltd. (Cayman Islands)	NR	1.250%	04/11/2019	N/A	2,574,719
4,000,000	Nuance Communications, Inc.(a)	BB-	2.750%	08/15/2027	09/04/14 @ 100	4,102,500
2,948,000	Proofpoint, Inc.(b)	NR	1.250%	12/15/2018	N/A	3,397,570
2,966,000	ServiceNow, Inc.(a) (b) (e)	NR	0.000%	11/01/2018	N/A	3,199,573
2,450,000	Workday, Inc.(a)	NR	0.750%	07/15/2018	N/A	3,027,281
						37,627,251
	Telecommunications - 6.4%					
EUR 500,000	Alcatel-Lucent, Series ALU (France)	CCC+	4.250%	07/01/2018	N/A	2,063,197
3,000,000	Ciena Corp.(b)	NR	4.000%	03/15/2015	N/A	3,358,125
6,000,000	Ciena Corp.(a)	B	0.875%	06/15/2017	N/A	5,973,750
229,000	Ciena Corp.	NR	4.000%	12/15/2020	N/A	300,133
12,500,000	Clearwire Communications, LLC / Ba1 Clearwire Finance, Inc.(a) (b)		8.250%	12/01/2040	12/01/17 @ 100	14,468,750
394,000	Finisar Corp.(b)	NR	0.500%	12/15/2033	12/22/18 @ 100	385,874
500,000	Palo Alto Networks, Inc.(b) (e)	NR	0.000%	07/01/2019	N/A	510,000
EUR 1,500,000	Telecom Italia Finance SA, Series B+ REGS (Luxembourg)		6.125%	11/15/2016	N/A	2,356,720
						29,416,549
	Transportation - 0.2%					
1,100,000	UTi Worldwide, Inc. (British Virgin Islands)(b)	NR	4.500%	03/01/2019	N/A	1,145,375
	Total Convertible Bonds - 89.8% (Cost \$415,166,393)					
						415,897,237
	Corporate Bonds - 40.8%					
	Aerospace & Defense - 1.2%					
5,305,000	Kratos Defense & Security Solutions, Inc.(a) (b)	B	7.000%	05/15/2019	05/15/16 @ 105	5,503,937
	Agriculture - 0.1%					
625,000	Vector Group Ltd.(b)	B+	7.750%	02/15/2021	02/15/16 @ 106	665,625
	Auto Manufacturers - 0.9%					
1,250,000	Allied Specialty Vehicles, Inc.(a) (b)	B+	8.500%	11/01/2019	11/01/16 @ 104	1,331,250
2,500,000	Chrysler Group, LLC / CG Co.-Issuer, Inc.(a)	B	8.000%	06/15/2019	06/15/15 @ 104	2,675,000
						4,006,250

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Auto Parts & Equipment - 0.8%						
1,075,000	Dana Holding Corp.(a)	BB+	6.750%	02/15/2021	02/15/16 @	1,142,188
					103	
1,000,000	Goodyear Tire & Rubber Co.(a)	B+	8.250%	08/15/2020	08/15/15 @	1,085,000
					104	
1,250,000	TRW Automotive, Inc.(a) (b)	BBB-	4.500%	03/01/2021	N/A	1,278,125
						3,505,313
Banks - 2.2%						
1,500,000	CIT Group, Inc.(a)	BB-	5.375%	05/15/2020	N/A	1,595,625
1,040,000	Credit Agricole SA (France)(a) (b)	BB+	7.875%	-	01/23/24 @	1,106,040
	(g) (l)				100	
7,282,000	Synovus Financial Corp.(a)	B+	5.125%	06/15/2017	N/A	7,500,460
						10,202,125
Biotechnology - 0.3%						
1,250,000	Novasep Holding SAS (France)(b)	B-	8.000%	12/15/2016	N/A	1,243,875
Building Materials - 1.8%						
1,050,000	Boise Cascade Co.(a)	B+	6.375%	11/01/2020	11/01/15 @	1,113,000
					105	
6,108,000	Cemex SAB de CV (Mexico)(a)	B+	4.984%	10/15/2018	N/A	6,538,614
	(b) (g)					
EUR 625,000	Pfleiderer GmbH (Germany)(b)	CCC+	7.875%	08/01/2019	08/01/16 @	813,253
					104	
						8,464,867
Chemicals - 2.1%						
1,250,000	Ashland, Inc.(a)	BB	4.750%	08/15/2022	05/15/22 @	1,215,625
					100	
1,312,000	Celanese US Holdings, LLC	BB+	5.875%	06/15/2021	N/A	1,426,800
1,250,000	Celanese US Holdings, LLC(a)	BB+	4.625%	11/15/2022	N/A	1,250,000
1,250,000	Cornerstone Chemical Co., Series	B-	9.375%	03/15/2018	03/15/15 @	1,334,375
	AI(a)				107	
625,000	HIG BBC Intermediate Holdings, NR		10.500%	09/15/2018	03/15/16 @	643,750
	LLC / HIG BBC Holdings				105	
	Corp.(b) (h)					
625,000	Kissner Milling Co. Ltd.	B-	7.250%	06/01/2019	06/01/16 @	640,625
	(Canada)(a) (b)				106	
EUR 1,040,000	Novacap International SAS	B	5.209%	05/01/2019	05/01/15 @	1,422,829
	(France)(b) (g)				101	
1,900,000	Vertellus Specialties, Inc.(a) (b)	CCC+	9.375%	10/01/2015	10/01/14 @	1,919,000
					100	
						9,853,004
Coal - 0.2%						
500,000	CONSOL Energy, Inc.(a) (b)	BB	5.875%	04/15/2022	04/15/17 @	507,813
					104	
272,000	SunCoke Energy, Inc.(a)	B+	7.625%	08/01/2019	08/01/15 @	288,524
					104	
						796,337



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Commercial Services - 1.5%					
925,000	ADT Corp.(a)	BB-	6.250%	10/15/2021	N/A 959,687
1,250,000	Cenveo Corp.(b)	B	6.000%	08/01/2019	02/01/19 @ 1,215,625
					100
325,000	Live Nation Entertainment, Inc.(b)	B+	5.375%	06/15/2022	06/15/17 @ 326,625
					104
4,096,000	Prospect Medical Holdings, Inc.(a)(b)	B-	8.375%	05/01/2019	05/01/15 @ 4,454,400
					106
					6,956,337
Distribution & Wholesale - 0.1%					
300,000	Global Partners, LP/GLP Finance Corp.(b)	B+	6.250%	07/15/2022	07/15/17 @ 298,125
					105
Diversified Financial Services - 0.8%					
1,450,000	Ally Financial, Inc.(a)	BB	7.500%	09/15/2020	N/A 1,676,562
625,000	Jefferies Finance, LLC / JFIN Co.-Issuer Corp.(a) (b)	B	6.875%	04/15/2022	04/15/17 @ 627,344
					105
1,450,000	Nationstar Mortgage, LLC / Nationstar Capital Corp.(a)	B+	6.500%	06/01/2022	12/01/17 @ 1,417,375
					103
					3,721,281
Electric - 0.3%					
1,250,000	Calpine Corp.(a) (b)	BB	7.875%	01/15/2023	01/15/17 @ 1,359,375
					104
Engineering & Construction - 0.2%					
1,077,000	MasTec, Inc.(a)	BB-	4.875%	03/15/2023	03/15/18 @ 1,062,191
					102
Entertainment - 0.4%					
1,250,000	Churchill Downs, Inc.(a) (b)	BB	5.375%	12/15/2021	12/15/16 @ 1,269,338
					104
644,000	Six Flags Entertainment Corp.(a) (b)	BB-	5.250%	01/15/2021	01/15/16 @ 642,390
					104
					1,911,728
Environmental Control - 0.6%					
1,250,000	Casella Waste Systems, Inc.(a)	CCC+	7.750%	02/15/2019	02/15/15 @ 1,293,750
					104
1,250,000	Clean Harbors, Inc.(a)	BB+	5.125%	06/01/2021	12/01/16 @ 1,250,000
					103
					2,543,750
Food - 1.0%					
1,500,000	Land O'Lakes Capital Trust I(a) (b)	BB	7.450%	03/15/2028	N/A 1,545,000
GBP 750,000		B	5.500%	05/15/2020	1,249,131

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	R&R Ice Cream PLC (United Kingdom)(a) (b)				05/15/16 @ 103	
1,836,000	Simmons Foods, Inc.(b)	CCC	10.500%	11/01/2017	11/01/14 @ 105	1,962,225
						4,756,356
	Forest Products & Paper - 0.8%					
1,875,000	Appvion, Inc.(b)	CCC+	9.000%	06/01/2020	12/01/16 @ 105	1,797,656
625,000	Catalyst Paper Corp. (Canada)(a) (h) (i)	NR	11.000%	10/30/2017	09/08/14 @ 100	503,125
1,200,000	Sappi Papier Holding GmbH (Austria)(a) (b)	BB	6.625%	04/15/2021	04/15/16 @ 103	1,275,000
300,000	Tembec Industries, Inc. (Canada)	CCC+	11.250%	12/15/2018	12/15/14 @ 106	323,250
						3,899,031
	Health Care Products - 0.4%					
1,875,000	Biomet, Inc.(a)	B-	6.500%	08/01/2020	08/01/15 @ 105	2,027,156
	Health Care Services - 2.6%					
1,250,000	Fresenius Medical Care US Finance, Inc.(a) (b)	BB+	5.750%	02/15/2021	N/A	1,353,125
1,250,000	Gentiva Health Services, Inc.(a)	CCC+	11.500%	09/01/2018	09/01/15 @ 103	1,326,562
2,575,000	HCA Holdings, Inc.(a)	B-	7.750%	05/15/2021	11/15/15 @ 104	2,784,219
1,875,000	Health Net, Inc.(a)	BB	6.375%	06/01/2017	N/A	2,048,437
625,000	HealthSouth Corp.(a)	BB-				