

WESTERN ASSET/CLAYMORE INFLATION-LINKED SECURITIES & INCOME FUND
Form N-Q
May 30, 2013

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number 811-21403

Western Asset / Claymore Inflation-Linked Securities & Income Fund
(Exact name of registrant as specified in charter)

385 East Colorado Boulevard

Pasadena, CA
(Address of principal executive offices)

91101
(Zip code)

Robert I. Frenkel, Esq.

Legg Mason & Co., LLC

100 Stamford Place

Stamford, CT 06902
(Name and address of agent for service)

Registrant's telephone number, including area code: 1-888-777-0102

Date of fiscal year end: December 31

Date of reporting period: March 31, 2013

Item 1 Schedule of Investments

WESTERN ASSET/CLAYMORE INFLATION LINKED SECURITIES & INCOME FUND

FORM N-Q

March 31, 2013

WESTERN ASSET/CLAYMORE INFLATION-LINKED SECURITIES & INCOME FUND

Schedule of investments (unaudited)

March 31, 2013

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
U.S. TREASURY INFLATION PROTECTED SECURITIES	85.7%			
U.S. Treasury Bonds, Inflation Indexed	2.375%	1/15/25	4,898,416	\$ 6,573,825
U.S. Treasury Bonds, Inflation Indexed	2.000%	1/15/26	46,880,449	61,010,498
U.S. Treasury Bonds, Inflation Indexed	1.750%	1/15/28	1,230,992	1,564,707
U.S. Treasury Bonds, Inflation Indexed	2.500%	1/15/29	3,657,123	5,108,543
U.S. Treasury Bonds, Inflation Indexed	3.875%	4/15/29	3,039,411	4,937,854
U.S. Treasury Bonds, Inflation Indexed	2.125%	2/15/40	8,064,472	11,360,196(a)
U.S. Treasury Bonds, Inflation Indexed	2.125%	2/15/41	10,903,537	15,428,504
U.S. Treasury Bonds, Inflation Indexed	0.750%	2/15/42	5,737,083	5,987,632
U.S. Treasury Bonds, Inflation Indexed	0.625%	2/15/43	2,203,322	2,208,487
U.S. Treasury Notes, Inflation Indexed	2.000%	1/15/14	9,769,894	10,095,046
U.S. Treasury Notes, Inflation Indexed	1.625%	1/15/15	12,058,900	12,862,517
U.S. Treasury Notes, Inflation Indexed	0.500%	4/15/15	21,292,700	22,367,322
U.S. Treasury Notes, Inflation Indexed	1.875%	7/15/15	2,764,150	3,032,142
U.S. Treasury Notes, Inflation Indexed	2.000%	1/15/16	30,325,537	33,796,385
U.S. Treasury Notes, Inflation Indexed	0.125%	4/15/16	2,858,286	3,036,483
U.S. Treasury Notes, Inflation Indexed	2.500%	7/15/16	649,891	751,843
U.S. Treasury Notes, Inflation Indexed	2.375%	1/15/17	14,283,793	16,661,816
U.S. Treasury Notes, Inflation Indexed	0.125%	4/15/17	5,068,850	5,466,836
U.S. Treasury Notes, Inflation Indexed	2.625%	7/15/17	15,964,783	19,205,139
U.S. Treasury Notes, Inflation Indexed	1.625%	1/15/18	16,211,725	18,900,585
U.S. Treasury Notes, Inflation Indexed	1.375%	7/15/18	8,745,200	10,242,816
U.S. Treasury Notes, Inflation Indexed	2.125%	1/15/19	3,002,916	3,662,621
U.S. Treasury Notes, Inflation Indexed	1.125%	1/15/21	24,441,372	28,814,080
U.S. Treasury Notes, Inflation Indexed	0.625%	7/15/21	11,350,309	12,981,916
U.S. Treasury Notes, Inflation Indexed	0.125%	1/15/22	4,313,479	4,693,268
U.S. Treasury Notes, Inflation Indexed	0.125%	7/15/22	1,952,496	2,127,764
U.S. Treasury Notes, Inflation Indexed	0.125%	1/15/23	40,042,058	43,192,247
TOTAL U.S. TREASURY INFLATION PROTECTED SECURITIES (Cost		\$333,354,871)		366,071,072
ASSET-BACKED SECURITIES	0.2%			
Amresco Residential Securities Mortgage Loan Trust, 1997-3 M1A	0.759%	9/25/27	1,478	1,378(b)
Asset-Backed Funding Certificates, 2004-OPT2 M1	1.029%	8/25/33	32,831	31,875(b)
EMC Mortgage Loan Trust, 2004-C A1	0.754%	3/25/31	24,553	23,372(b)(c)
Novastar Home Equity Loan, 2003-2 A1	0.814%	9/25/33	705,374	684,051(b)
Structured Asset Securities Corp., 2002-AL1 A3	3.450%	2/25/32	209,274	207,436
TOTAL ASSET-BACKED SECURITIES (Cost	\$599,300)			948,112
COLLATERALIZED MORTGAGE OBLIGATIONS	0.8%			
Banc of America Mortgage Securities, 2003-D	3.078%	5/25/33	51,103	50,551(b)
Bear Stearns Adjustable Rate Mortgage Trust, 2004-9 24A1	5.214%	11/25/34	135,106	134,491(b)

Edgar Filing: WESTERN ASSET/CLAYMORE INFLATION-LINKED SECURITIES & INCOME FUND - Form N-Q

Chase Mortgage Finance Corp., 2007-A1 2A3	2.989%	2/25/37	31,350	31,215(b)
Countrywide Alternative Loan Trust, 2004-J1	6.000%	2/25/34	5,913	6,038
Countrywide Home Loans, 2005-R2 1AF1	0.544%	6/25/35	429,530	386,286(b)(c)
CS First Boston Mortgage Securities Corp., 2004-AR6 2A1	2.944%	10/25/34	32,208	32,165(b)
Federal Home Loan Mortgage Corp. (FHLMC), 4013 AI, IO	4.000%	2/15/39	6,252,689	1,263,652
Federal Home Loan Mortgage Corp. (FHLMC), 4057 UI, IO	3.000%	5/15/27	3,166,359	300,145
Federal Home Loan Mortgage Corp. (FHLMC), 4085, IO	3.000%	6/15/27	2,769,943	363,578
GSR Mortgage Loan Trust, 2004-11 1A1	2.952%	9/25/34	227,714	211,996(b)
JPMorgan Mortgage Trust, 2003-A1 1A1	2.196%	10/25/33	58,218	59,188(b)
JPMorgan Mortgage Trust, 2004-A1 1A1	4.726%	2/25/34	17,028	17,075(b)
JPMorgan Mortgage Trust, 2006-A2 5A1	2.900%	11/25/33	12,240	12,523(b)

See Notes to Schedule of Investments.

