

Edgar Filing: Avenue Income Credit Strategies Fund - Form NSAR-B

Avenue Income Credit Strategies Fund  
Form NSAR-B  
December 30, 2013

PAGE 1  
000 B000000 10/31/2013  
000 C000000 0001503290  
000 D000000 N  
000 E000000 NF  
000 F000000 Y  
000 G000000 N  
000 H000000 N  
000 I000000 6.1  
000 J000000 A  
001 A000000 Avenue Income Credit Strategies Fund  
001 B000000 811-22485  
001 C000000 2128783500  
002 A000000 399 Park Avenue, 6th Floor  
002 B000000 New York  
002 C000000 NY  
002 D010000 10022  
003 000000 N  
004 000000 N  
005 000000 N  
006 000000 N  
007 A000000 N  
007 B000000 0  
007 C010100 1  
008 A000001 AVENUE CAPITAL MANAGEMENT II, L.P.  
008 B000001 A  
008 C000001 801-57734  
008 D010001 NEW YORK  
008 D020001 NY  
008 D030001 10022  
010 A000001 STATE STREET BANK & TRUST COMPANY  
010 B000001 85-05003  
010 C010001 BOSTON  
010 C020001 MA  
010 C030001 02116  
012 A000001 STATE STREET BANK & TRUST COMPANY  
012 B000001 85-05003  
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012 C020001 MA  
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013 A000001 PRICEWATERHOUSECOOPERS LLP  
013 B010001 NEW YORK  
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013 B030001 10017  
014 A000001 MORGAN STANLEY & CO. INCORPORATED  
014 B000001 8-15869  
015 A000001 STATE STREET BANK & TRUST COMPANY  
015 B000001 C  
015 C010001 BOSTON  
015 C020001 MA  
015 C030001 02116  
015 E010001 X  
PAGE 2  
015 A000002 CLEARSTREAM BANKING  
015 B000002 S  
015 C010002 LUXEMBOURG  
015 D010002 LUXEMBOURG  
015 E040002 X  
015 A000003 CESKOSLOVENKSA OBCHODNI BANKA A.S.

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015 B000003 S  
015 C010003 PRAGUE  
015 D010003 CZECH REPUBLIC  
015 E040003 X  
015 A000004 DEUTSCHE BANK OF FRANKFURT  
015 B000004 S  
015 C010004 FRANKFURT  
015 D010004 GERMANY  
015 E040004 X  
015 A000005 DEUTSCHE BANK SPAIN  
015 B000005 S  
015 C010005 BARCELONA  
015 D010005 SPAIN  
015 E040005 X  
015 A000006 STATE STREET BANK & TRUST COMPANY LONDON  
015 B000006 S  
015 C010006 LONDON  
015 D010006 UNITED KINGDOM  
015 E040006 X  
015 A000007 BNP PARIBAS GREECE  
015 B000007 S  
015 C010007 ATHENS  
015 D010007 GREECE  
015 E040007 X  
015 A000008 UNICREDIT BANK HUNGARY  
015 B000008 S  
015 C010008 BUDAPEST  
015 D010008 HUNGARY  
015 E040008 X  
015 A000009 DEUTSCHE BANK AG  
015 B000009 S  
015 C010009 MILAN  
015 D010009 ITALY  
015 E040009 X  
015 A000010 DEUTSCHE BANK AG  
015 B000010 S  
015 C010010 AMSTERDAM  
015 D010010 NETHERLANDS  
015 E040010 X  
015 A000011 BANK HANDLOWY W WARSZAWIE S.A  
015 B000011 S  
015 C010011 WARSAW  
015 D010011 POLAND  
015 E040011 X  
015 A000012 SKANDINAVINSKA ENSKILDA BANKEN  
PAGE 3  
015 B000012 S  
015 C010012 STOCKHOLM  
015 D010012 SWEDEN  
015 E040012 X  
015 A000013 CITIBANK N.A.-TURKEY  
015 B000013 S  
015 C010013 ISTANBUL  
015 D010013 TURKEY  
015 E040013 X  
015 A000014 FIRST BANK LIMITED  
015 B000014 S  
015 C010014 JOHANNESBURG  
015 D010014 SOUTH AFRICA  
015 E040014 X  
015 A000015 CREDIT SUISSE, ZURICH  
015 B000015 S

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015 C010015 ZURICH  
015 D010015 SWITZERLAND  
015 E040015 X  
015 A000016 DEUTSCHE BANK N.A.  
015 B000016 S  
015 C010016 ISTANBUL  
015 D010016 TURKEY  
015 E040016 X  
015 A000017 ROYAL BANK OF CANADA  
015 B000017 S  
015 C010017 TORONTO  
015 D010017 CANADA  
015 E040017 X  
018 000000 Y  
019 A000000 Y  
019 B000000 2  
019 C000000 AVECAPITAL  
020 A000001 INSTINET  
020 B000001 13-3443395  
020 C000001 10  
021 000000 10  
022 A000001 STATE STREET BANK & TRUST COMPANY  
022 B000001 13-3542950  
022 C000001 3156021  
022 D000001 11804  
022 A000002 BARCLAYS CAPITAL  
022 B000002 13-3297824  
022 C000002 29367  
022 D000002 33699  
022 A000003 CITIGROUP GLOBAL MARKETS INC.  
022 B000003 13-3214963  
022 C000003 29642  
022 D000003 29046  
022 A000004 GOLDMAN SACHS & CO.  
022 B000004 13-5108880  
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022 C000004 31207  
022 D000004 25625  
022 A000005 INSTINET, LLC  
022 B000005 13-2625132  
022 C000005 22296  
022 D000005 31771  
022 A000006 JPMORGAN CHASE SECURITIES INC.  
022 B000006 13-3224016  
022 C000006 35766  
022 D000006 16221  
022 A000007 DEUTSCHE BANK AG  
022 B000007 13-2730828  
022 C000007 28867  
022 D000007 18068  
022 A000008 BANK OF AMERICA SECURITIES  
022 B000008 95-3783486  
022 C000008 23899  
022 D000008 19519  
022 A000009 CREDIT SUISSE GROUP  
022 B000009 13-5659485  
022 C000009 26490  
022 D000009 9978  
022 A000010 OPPENHEIMER & CO., INC.  
022 B000010 13-5657518  
022 C000010 14105  
022 D000010 4066

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| 023 | D000000 | 228305                            |
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| 025 | B000001 | 13-3542950                        |
| 025 | C000001 | D                                 |
| 025 | D000001 | 16441                             |
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| 045 | 000000  | Y     |
| 046 | 000000  | N     |
| 047 | 000000  | Y     |
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| 048 | C020000 | 0.000 |
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| 048 | F020000 | 0.000 |
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| 048 | H010000 | 0     |
| 048 | H020000 | 0.000 |
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| 054 | O000000 | N     |
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| 059 | 000000  | Y     |
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061 000000 0  
062 A000000 Y  
062 B000000 0.0  
062 C000000 0.0  
062 D000000 6.7

PAGE 7

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066 A000000 N  
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068 A000000 N  
068 B000000 N  
069 000000 N  
070 A010000 Y  
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070 C010000 Y  
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070 D020000 N  
070 E010000 Y  
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070 K010000 Y  
070 K020000 Y  
070 L010000 Y  
070 L020000 Y  
070 M010000 Y  
070 M020000 Y  
070 N010000 Y  
070 N020000 N

PAGE 8

070 O010000 Y  
070 O020000 Y  
070 P010000 Y  
070 P020000 N

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|       |         |    |        |
|-------|---------|----|--------|
| 070   | Q010000 | Y  |        |
| 070   | Q020000 | N  |        |
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| 071   | D000000 |    | 89     |
| 072   | A000000 | 12 |        |
| 072   | B000000 |    | 23246  |
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| 074   | O000000 |    | 13969  |
| 074   | P000000 |    | 427    |

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|     |         |                           |
|-----|---------|---------------------------|
| 074 | Q000000 | 0                         |
| 074 | R010000 | 0                         |
| 074 | R020000 | 9904                      |
| 074 | R030000 | 0                         |
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| 074 | V010000 | 18.63                     |
| 074 | V020000 | 0.00                      |
| 074 | W000000 | 0.0000                    |
| 074 | X000000 | 6717                      |
| 074 | Y000000 | 0                         |
| 075 | A000000 | 0                         |
| 075 | B000000 | 209682                    |
| 076 | 000000  | 17.20                     |
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| 077 | L000000 | N                         |
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| 077 | Q010000 | Y                         |
| 077 | Q020000 | N                         |
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| 086 | A020000 | 51863                     |
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| 086 | E020000 | 0                         |
| 086 | F010000 | 0                         |
| 086 | F020000 | 0                         |



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087 A010000 Common Stock  
087 A020000 05358E106  
087 A030000 ACP  
088 A000000 N  
088 B000000 N  
088 C000000 N  
088 D000000 N  
SIGNATURE   STEPHEN M. ATKINS  
TITLE         TREASURER/CFO