

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

Avenue Income Credit Strategies Fund  
Form NSAR-B  
December 30, 2015

PAGE 1  
000 B000000 10/31/2015  
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 02111  
012 A000001 STATE STREET BANK & TRUST COMPANY  
012 B000001 85-05003  
012 C010001 BOSTON  
012 C020001 MA  
012 C030001 02111  
013 A000001 PRICEWATERHOUSECOOPERS LLP  
013 B010001 NEW YORK  
013 B020001 NY  
013 B030001 10017  
014 A000001 MORGAN STANLEY & CO. INCORPORATED  
014 B000001 8-15869  
015 A000001 STATE STREET BANK AND TRUST COMPANY  
015 B000001 C  
015 C010001 BOSTON  
015 C020001 MA  
015 C030001 02111  
015 E010001 X  
PAGE 2  
015 A000002 CLEARSTREAM BANKING  
015 B000002 S  
015 C010002 LUXEMBOURG  
015 D010002 LUXEMBOURG  
015 E040002 X  
015 A000003 DEUTSCHE BANK A.G., AMSTERDAM

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

015 B000003 S  
015 C010003 AMSTERDAM  
015 D010003 NETHERLANDS  
015 D020003 1101 HE  
015 E040003 X  
015 A000004 DEUTSCHE BANK A.S.  
015 B000004 S  
015 C010004 ISTANBUL  
015 D010004 TURKEY  
015 D020004 34394  
015 E040004 X  
015 A000005 DEUTSCHE BANK S.P.A.  
015 B000005 S  
015 C010005 MILAN  
015 D010005 ITALY  
015 D020005 20121  
015 E040005 X  
015 A000006 STATE STREET BANK LONDON - CREST  
015 B000006 S  
015 C010006 LONDON  
015 D010006 UNITED KINGDOM  
015 D020006 EH5 2AW  
015 E040006 X  
015 A000007 BNP PARIBAS GREECE  
015 B000007 S  
015 C010007 ATHENS  
015 D010007 GREECE  
015 E040007 X  
015 A000008 DEUTSCHE BANK AG  
015 B000008 S  
015 C010008 FRANKFURT  
015 D010008 GERMANY  
015 D020008 D-65760  
015 E040008 X  
015 A000009 DEUTSCHE BANK SOCIEDAD ANONIMA ESPANOLA  
015 B000009 S  
015 C010009 BARCELONA  
015 D010009 SPAIN  
015 D020009 28020  
015 E040009 X  
015 A000010 BANK POLSKA KASA OPIEKI SA  
015 B000010 S  
015 C010010 WARSAW  
015 D010010 POLAND  
015 E040010 X  
PAGE 3  
015 A000011 CITIBANK EUROPE PLC  
015 B000011 S  
015 C010011 BUDAPEST  
015 D010011 HUNGARY  
015 E040011 X  
015 A000012 CREDIT SUISSE AG  
015 B000012 S  
015 C010012 ZURICH  
015 D010012 SWITZERLAND  
015 D020012 8070  
015 E040012 X  
015 A000013 FirstRand Bank Limited  
015 B000013 S  
015 C010013 Johannesburg  
015 D010013 SOUTH AFRICA  
015 D020013 2001

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

015 E040013 X  
015 A000014 NORDEA BANK AB (PUBL)  
015 B000014 S  
015 C010014 STOCKHOLM  
015 D010014 SWEDEN  
015 E040014 X  
015 A000015 UNICREDIT BANK CZECH REPUBLIC & SLOVAKIA  
015 B000015 S  
015 C010015 PRAGUE  
015 D010015 CZECH REPUBLIC  
015 E040015 X  
015 A000016 STATE STREET BANK LONDON - PHYSICAL  
015 B000016 S  
015 C010016 LONDON  
015 D010016 UK  
015 D020016 EH5 2AW  
015 E040016 X  
018 000000 Y  
019 A000000 Y  
019 B000000 2  
019 C000000 AVECAPITAL  
020 A000001 INSTINET LLC  
020 B000001 13-2625132  
020 C000001 43  
021 000000 43  
022 A000001 STATE STREET BANK & TRUST COMPANY  
022 B000001 13-3542950  
022 C000001 4712569  
022 D000001 19076  
022 A000002 CANTOR FITZGERALD & CO., INC.  
022 B000002 95-1786286  
022 C000002 24518  
022 D000002 32608  
022 A000003 JPMORGAN CHASE & CO.  
022 B000003 13-3112953  
PAGE 4  
022 C000003 32990  
022 D000003 15125  
022 A000004 GOLDMAN SACHS & CO.  
022 B000004 13-5108880  
022 C000004 33488  
022 D000004 11850  
022 A000005 CS FIRST BOSTON  
022 B000005 13-5659485  
022 C000005 21529  
022 D000005 16705  
022 A000006 BANK OF AMERICA CORP.  
022 B000006 95-4035346  
022 C000006 13852  
022 D000006 10293  
022 A000007 CITIGROUP GLOBAL MARKETS, INC.  
022 B000007 13-3082694  
022 C000007 13558  
022 D000007 8810  
022 A000008 BARCLAYS CAPITAL INC  
022 B000008 13-3297824  
022 C000008 9124  
022 D000008 9354  
022 A000009 DEUTSCHE BANK  
022 B000009 13-2730328  
022 C000009 6420  
022 D000009 847

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

022 A000010 JEFFERIES & CO.  
 022 B000010 95-2622900  
 022 C000010 1347  
 022 D000010 3782  
 023 C000000 4887143  
 023 D000000 132803  
 024 000000 Y  
 025 A000001 STATE STREET BANK & TRUST COMPANY  
 025 B000001 13-3542950  
 025 C000001 D  
 025 D000001 19405  
 026 A000000 N  
 026 B000000 N  
 026 C000000 N  
 026 D000000 N  
 026 E000000 N  
 026 F000000 N  
 026 G010000 N  
 026 G020000 N  
 026 H000000 N  
 027 000000 N  
 028 A010000 0  
 028 A020000 0  
 028 A030000 0  
 028 A040000 0  
 PAGE 5  
 028 B010000 0  
 028 B020000 0  
 028 B030000 0  
 028 B040000 0  
 028 C010000 0  
 028 C020000 0  
 028 C030000 0  
 028 C040000 0  
 028 D010000 0  
 028 D020000 0  
 028 D030000 0  
 028 D040000 0  
 028 E010000 0  
 028 E020000 0  
 028 E030000 0  
 028 E040000 0  
 028 F010000 0  
 028 F020000 0  
 028 F030000 0  
 028 F040000 0  
 028 G010000 0  
 028 G020000 0  
 028 G030000 0  
 028 G040000 0  
 028 H000000 0  
 030 A000000 0  
 030 B000000 0.00  
 030 C000000 0.00  
 031 A000000 0  
 031 B000000 0  
 032 000000 0  
 033 000000 0  
 035 000000 0  
 036 B000000 0  
 038 000000 0  
 042 A000000 0

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

042	B000000	0
042	C000000	0
042	D000000	0
042	E000000	0
042	F000000	0
042	G000000	0
042	H000000	0
043	000000	0
044	000000	0
045	000000	Y
046	000000	N
047	000000	Y
048	000000	1.250
048	A010000	0
048	A020000	0.000
	PAGE	6
048	B010000	0
048	B020000	0.000
048	C010000	0
048	C020000	0.000
048	D010000	0
048	D020000	0.000
048	E010000	0
048	E020000	0.000
048	F010000	0
048	F020000	0.000
048	G010000	0
048	G020000	0.000
048	H010000	0
048	H020000	0.000
048	I010000	0
048	I020000	0.000
048	J010000	0
048	J020000	0.000
048	K010000	0
048	K020000	0.000
049	000000	N
050	000000	N
051	000000	N
052	000000	N
053	A000000	Y
053	B000000	Y
053	C000000	N
054	A000000	Y
054	B000000	N
054	C000000	N
054	D000000	N
054	E000000	N
054	F000000	N
054	G000000	N
054	H000000	Y
054	I000000	N
054	J000000	Y
054	K000000	N
054	L000000	N
054	M000000	Y
054	N000000	N
054	O000000	N
055	A000000	N
055	B000000	Y
056	000000	Y
057	000000	N

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

058 A000000 N  
059 000000 Y  
060 A000000 N  
060 B000000 N  
061 000000 0

PAGE 7

062 A000000 Y  
062 B000000 0.0  
062 C000000 0.0  
062 D000000 10.0  
062 E000000 0.0  
062 F000000 0.0  
062 G000000 0.0  
062 H000000 0.0  
062 I000000 0.0  
062 J000000 0.0  
062 K000000 0.0  
062 L000000 0.0  
062 M000000 0.0  
062 N000000 0.0  
062 O000000 0.5  
062 P000000 94.3  
062 Q000000 37.4  
062 R000000 0.0  
063 A000000 0  
063 B000000 7.3

064 A000000 N  
064 B000000 Y  
065 000000 N  
066 A000000 N  
067 000000 N  
068 A000000 N  
068 B000000 N  
069 000000 N  
070 A010000 Y  
070 A020000 Y  
070 B010000 Y  
070 B020000 N  
070 C010000 Y  
070 C020000 N  
070 D010000 Y  
070 D020000 N  
070 E010000 Y  
070 E020000 N  
070 F010000 Y  
070 F020000 N  
070 G010000 Y  
070 G020000 N  
070 H010000 Y  
070 H020000 N  
070 I010000 Y  
070 I020000 N  
070 J010000 Y  
070 J020000 Y  
070 K010000 Y  
070 K020000 Y  
070 L010000 Y

PAGE 8

070 L020000 Y  
070 M010000 Y  
070 M020000 Y  
070 N010000 Y

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

070	N020000	N	
070	O010000	Y	
070	O020000	Y	
070	P010000	Y	
070	P020000	N	
070	Q010000	Y	
070	Q020000	N	
070	R010000	Y	
070	R020000	Y	
071	A000000		169696
071	B000000		158680
071	C000000		285032
071	D000000		56
072	A000000	12	
072	B000000		25425
072	C000000		0
072	D000000		0
072	E000000		0
072	F000000		3854
072	G000000		151
072	H000000		0
072	I000000		10
072	J000000		163
072	K000000		0
072	L000000		66
072	M000000		100
072	N000000		0
072	O000000		0
072	P000000		1135
072	Q000000		0
072	R000000		131
072	S000000		171
072	T000000		0
072	U000000		0
072	V000000		0
072	W000000		319
072	X000000		6100
072	Y000000		0
072	Z000000		19325
072AA	000000		0
072BB	000000		2469
072CC	010000		0
072CC	020000		33620
072DD	010000		20735
072DD	020000		0
072EE	000000		3376
073	A010000		1.5860
	PAGE	9	
073	A020000		0.0000
073	B000000		0.2582
073	C000000		0.0000
074	A000000		26
074	B000000		19405
074	C000000		0
074	D000000		257826
074	E000000		0
074	F000000		0
074	G000000		0
074	H000000		0
074	I000000		0
074	J000000		1860
074	K000000		0

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

074	L000000	5112
074	M000000	3280
074	N000000	287509
074	O000000	0
074	P000000	326
074	Q000000	0
074	R010000	0
074	R020000	1823
074	R030000	0
074	R040000	90423
074	S000000	0
074	T000000	194937
074	U010000	13074
074	U020000	0
074	V010000	14.91
074	V020000	0.00
074	W000000	0.0000
074	X000000	6220
074	Y000000	130825
075	A000000	0
075	B000000	213105
076	000000	13.09
077	A000000	Y
077	B000000	Y
077	C000000	Y
077	D000000	N
077	E000000	N
077	F000000	N
077	G000000	N
077	H000000	N
077	I000000	N
077	J000000	N
077	K000000	N
077	L000000	N
077	M000000	N
077	N000000	N
077	O000000	Y
	PAGE	10
077	P000000	N
077	Q010000	Y
077	Q020000	N
077	Q030000	N
078	000000	N
080	A000000	Federal Insurance Company
080	C000000	1250
081	A000000	Y
081	B000000	1
082	A000000	N
082	B000000	0
083	A000000	N
083	B000000	0
084	A000000	N
084	B000000	0
085	A000000	Y
085	B000000	N
086	A010000	0
086	A020000	0
086	B010000	0
086	B020000	0
086	C010000	0
086	C020000	0
086	D010000	0



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

086	D020000	0
086	E010000	0
086	E020000	0
086	F010000	0
086	F020000	0
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	