

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

Avenue Income Credit Strategies Fund  
Form NSAR-A  
June 29, 2016

PAGE 1  
000 A000000 04/30/2016  
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-A

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-A

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 6  
020 A000002 CITI GROUP, INC.  
020 C000002 3  
020 A000003 GOLDMAN SACHS  
020 B000003 13-5108880  
020 C000003 2  
020 A000004 DEUTSCHE BANK  
020 B000004 13-2730328  
020 C000004 2  
020 A000005 PERSHING LLC  
020 B000005 13-3769702  
020 C000005 1  
PAGE 4  
020 A000006 CREDIT SUISSE  
020 B000006 05-0546650  
020 C000006 1  
020 A000007 UBS SECURITIES, LLC  
020 B000007 13-3873456  
020 C000007 1  
021 000000 16  
022 A000001 STATE STREET BANK & TRUST COMPANY  
022 B000001 13-3542950  
022 C000001 1351483  
022 D000001 0  
022 A000002 GOLDMAN SACHS  
022 B000002 13-5108880  
022 C000002 19484  
022 D000002 8430  
022 A000003 CREDIT SUISSE  
022 B000003 05-0546650  
022 C000003 12451  
022 D000003 15257  
022 A000004 CANTOR FITZGERALD & CO.  
022 B000004 13-3680184  
022 C000004 13390  
022 D000004 7442  
022 A000005 JPMORGAN  
022 B000005 13-3112953  
022 C000005 14233

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

022 D000005 4147  
022 A000006 BANK OF AMERICA CORP.  
022 B000006 95-4035346  
022 C000006 12577  
022 D000006 5768  
022 A000007 CITIGROUP GLOBAL MARKETS, INC.  
022 B000007 13-3082694  
022 C000007 11889  
022 D000007 5444  
022 A000008 BARCLAYS CAPITAL INC  
022 B000008 13-3297824  
022 C000008 9217  
022 D000008 6374  
022 A000009 DEUTSCHE BANK  
022 B000009 13-2730328  
022 C000009 4301  
022 D000009 3039  
022 A000010 Seaport Securities Corp.  
022 C000010 0  
022 D000010 5352  
023 C000000 1451526  
023 D000000 76716  
024 000000 Y  
025 A000001 STATE STREET BANK & TRUST COMPANY  
025 B000001 13-3542950

PAGE 5

025 C000001 D  
025 D000001 7199  
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  
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

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

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

PAGE 6

042 A000000 0  
 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  
 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

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

054 D000000 N  
054 E000000 N  
054 F000000 N  
054 G000000 N  
054 H000000 Y  
PAGE 7  
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  
058 A000000 N  
059 000000 Y  
060 A000000 N  
060 B000000 N  
061 000000 0  
062 A000000 Y  
062 B000000 0.0  
062 C000000 0.0  
062 D000000 4.1  
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 108.9  
062 Q000000 29.9  
062 R000000 3.4  
063 A000000 0  
063 B000000 7.0  
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  
PAGE 8  
070 D020000 N  
070 E010000 Y  
070 E020000 N  
070 F010000 Y

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

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	
070	L020000	Y	
070	M010000	Y	
070	M020000	Y	
070	N010000	Y	
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		104547
071	B000000		93190
071	C000000		237046
071	D000000		40
072	A000000	6	
072	B000000		12129
072	C000000		65
072	D000000		0
072	E000000		0
072	F000000		1536
072	G000000		75
072	H000000		0
072	I000000		5
072	J000000		80
072	K000000		0
072	L000000		32
072	M000000		45
072	N000000		0
072	O000000		0
072	P000000		555
072	Q000000		0
072	R000000		72
	PAGE	9	
072	S000000		106
072	T000000		0
072	U000000		0
072	V000000		0
072	W000000		82
072	X000000		2588
072	Y000000		64
072	Z000000		9670
072	AA000000		0
072	BB000000		13427
072	CC010000		0
072	CC020000		5419
072	DD010000		9413
072	DD020000		0

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

072EE000000	0
073 A010000	0.7200
073 A020000	0.0000
073 B000000	0.0000
073 C000000	0.0000
074 A000000	0
074 B000000	7199
074 C000000	0
074 D000000	245588
074 E000000	0
074 F000000	5824
074 G000000	0
074 H000000	0
074 I000000	179
074 J000000	1676
074 K000000	0
074 L000000	4781
074 M000000	2200
074 N000000	267447
074 O000000	11131
074 P000000	233
074 Q000000	0
074 R010000	0
074 R020000	1445
074 R030000	0
074 R040000	78291
074 S000000	0
074 T000000	176347
074 U010000	13074
074 U020000	0
074 V010000	13.49
074 V020000	0.00
074 W000000	0.0000
074 X000000	6636
074 Y000000	86434
075 A000000	0
075 B000000	167919
PAGE	10
076 000000	11.62
077 A000000	Y
077 B000000	N
077 C000000	N
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
077 P000000	N
077 Q010000	Y
077 Q020000	N
077 Q030000	N
078 000000	N
080 C000000	0
081 B000000	0
082 B000000	0



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

083	B000000	0
084	B000000	0
086	A010000	0
086	A020000	0
086	B010000	0
086	B020000	0
086	C010000	0
086	C020000	0
086	D010000	0
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	