

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

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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

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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

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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
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 025 D000001 19405
 026 A000000 N
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 026 D000000 N
 026 E000000 N
 026 F000000 N
 026 G010000 N
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| | | |
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| 046 | 000000 | N |
| 047 | 000000 | Y |
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| 048 | B010000 | 0 |
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| 054 | C000000 | N |
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| 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 |

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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
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 062 P000000 94.3
 062 Q000000 37.4
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 063 A000000 0
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064 A000000 N
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 067 000000 N
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 070 I010000 Y
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 070 J010000 Y
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 070 L010000 Y

PAGE 8

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

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| | | | |
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| 070 | O020000 | Y | |
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| 070 | P020000 | N | |
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| 072 | P000000 | | 1135 |
| 072 | Q000000 | | 0 |
| 072 | R000000 | | 131 |
| 072 | S000000 | | 171 |
| 072 | T000000 | | 0 |
| 072 | U000000 | | 0 |
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| 072BB | 000000 | | 2469 |
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| 073 | A010000 | | 1.5860 |
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| 073 | A020000 | | 0.0000 |
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| 074 | B000000 | | 19405 |
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| | | |
|-----|---------|---------------------------|
| 074 | L000000 | 5112 |
| 074 | M000000 | 3280 |
| 074 | N000000 | 287509 |
| 074 | O000000 | 0 |
| 074 | P000000 | 326 |
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| 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 |
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| 086 | B010000 | 0 |
| 086 | B020000 | 0 |
| 086 | C010000 | 0 |
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| 086 | D010000 | 0 |

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| | | |
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| 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 | |