

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

Avenue Income Credit Strategies Fund  
Form NSAR-B  
December 30, 2016

PAGE 1  
000 B000000 10/31/2016  
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 & 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 CANADA SELF CUSTODY - CDSX

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

015 B000003 S  
015 C010003 TOROTO  
015 D010003 CANADA  
015 D020003 M5V 3L3  
015 E040003 X  
015 A000004 EUROCLEAR  
015 B000004 S  
015 C010004 BRUSSELS  
015 D010004 BELGIUM  
015 D020004 1101 HE  
015 E040004 X  
015 A000005 CANADA SELF CUSTODY - PHYSICAL  
015 B000005 S  
015 C010005 TORONTO  
015 D010005 CANADA  
015 D020005 M5V 3L3  
015 E040005 X  
015 A000006 CREDIT SUISSE AG  
015 B000006 S  
015 C010006 ZURICH  
015 D010006 SWITZERLAND  
015 D020006 8070  
015 E040006 X  
015 A000007 DEUTSCHE BANK SOCIEDAD ANOMINA ESPANOLA  
015 B000007 S  
015 C010007 BARCELONA  
015 D010007 SPAIN  
015 D020007 28020  
015 E040007 X  
015 A000008 STATE STREET BANK LONDON - PHYSICAL  
015 B000008 S  
015 C010008 LONDON  
015 D010008 UK  
015 D020008 EH5 2AW  
015 E040008 X  
015 A000009 STATE STREET BK LONDON - CREST  
015 B000009 S  
015 C010009 LONDON  
015 D010009 UNITED KINGDOM  
015 D020009 EH5 2AW  
015 E040009 X  
015 A000010 Deutsche Bank S.p.A  
015 B000010 S  
015 C010010 MILAN  
015 D010010 Italy  
PAGE 3  
015 D020010 20121  
015 E040010 X  
015 A000011 DEUTSCHE BANK A.G., AMSTERDAM  
015 B000011 S  
015 C010011 AMSTERDAM  
015 D010011 NETHERLANDS  
015 D020011 1101 HE  
015 E040011 X  
015 A000012 NORDEA BANK AB (PUBL)  
015 B000012 S  
015 C010012 STOCKHOLM  
015 D010012 SWEDEN  
015 D020012 105 71  
015 E040012 X  
015 A000013 First Rand Bank Limited  
015 B000013 S

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

015 C010013 Johannesburg  
015 D010013 SOUTH AFRICA  
015 D020013 2001  
015 E040013 X  
015 A000014 UNICREDIT BANK CZECH REPUBLIC & SLOVAKIA  
015 B000014 S  
015 C010014 PRAGUE  
015 D010014 CZECH REPUBLIC  
015 E040014 X  
018 000000 Y  
019 A000000 Y  
019 B000000 2  
019 C000000 AVECAPITAL  
020 A000001 GOLDMAN SACHS  
020 B000001 13-5108880  
020 C000001 21  
020 A000002 INSTINET LLC  
020 B000002 13-2625132  
020 C000002 9  
020 A000003 CITIGROUP  
020 B000003 13-3082694  
020 C000003 6  
020 A000004 CANTOR FITZGERALD  
020 B000004 13-3680187  
020 C000004 3  
020 A000005 UBS SECURITIES LLC  
020 B000005 13-3873456  
020 C000005 3  
020 A000006 DEUTSCHE BANK  
020 B000006 13-2730828  
020 C000006 2  
020 A000007 CREDIT SUISSE  
020 B000007 05-0546650  
020 C000007 1  
020 A000008 PERSHING LLC  
PAGE 4  
020 B000008 13-2741729  
020 C000008 1  
020 A000009 BARCLAYS CAPITAL  
020 B000009 13-3297824  
020 C000009 1  
020 A000010 JPMORGAN CHASE SECURITIES, INC.  
020 B000010 13-3224016  
020 C000010 0  
021 000000 48  
022 A000001 STATE STREET BANK & TRUST COMPANY  
022 B000001 13-3542950  
022 C000001 3172652  
022 D000001 0  
022 A000002 GOLDMAN SACHS  
022 B000002 13-5108880  
022 C000002 58975  
022 D000002 37098  
022 A000003 CREDIT SUISSE  
022 B000003 05-0546650  
022 C000003 35576  
022 D000003 41805  
022 A000004 BARCLAYS CAPITAL  
022 B000004 13-3297824  
022 C000004 22757  
022 D000004 28978  
022 A000005 CANTOR FITZGERALD

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

022 B000005 13-3680184  
022 C000005 20957  
022 D000005 27315  
022 A000006 JPMORGAN CHASE SECURITIES, INC.  
022 B000006 13-3224016  
022 C000006 26667  
022 D000006 13397  
022 A000007 CITIGROUP  
022 B000007 13-3082694  
022 C000007 20852  
022 D000007 14747  
022 A000008 BANK OF AMERICA CORP.  
022 B000008 95-4035346  
022 C000008 23855  
022 D000008 11188  
022 A000009 DEUTSCHE BANK  
022 B000009 13-2730328  
022 C000009 15405  
022 D000009 5346  
022 A000010 PERSHING LLC  
022 B000010 13-2741729  
022 C000010 6028  
022 D000010 7298  
023 C000000 3410879  
023 D000000 202941

PAGE 5

024 000000 Y  
025 A000001 STATE STREET BANK & TRUST COMPANY  
025 B000001 13-3542950  
025 C000001 D  
025 D000001 14093  
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

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

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
	PAGE 6	
035	000000	0
036	B000000	0
038	000000	0
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

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

054 A000000 Y  
 054 B000000 N  
 054 C000000 N  
 054 D000000 N  
 054 E000000 N  
     PAGE 7  
 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  
 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 7.4  
 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 0.4  
 062 P000000 104.9  
 062 Q000000 30.5  
 062 R000000 3.3  
 063 A000000 0  
 063 B000000 6.1  
 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  
     PAGE 8  
 070 C010000 Y  
 070 C020000 N  
 070 D010000 Y  
 070 D020000 N

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

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	
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		242038
071	B000000		230230
071	C000000		242487
071	D000000		95
072	A000000	12	
072	B000000		24418
072	C000000		65
072	D000000		0
072	E000000		0
072	F000000		3202
072	G000000		151
072	H000000		0
072	I000000		10
072	J000000		153
072	K000000		0
072	L000000		54
072	M000000		90
072	N000000		0
072	O000000		0
	PAGE	9	
072	P000000		1223
072	Q000000		0
072	R000000		135
072	S000000		198
072	T000000		0
072	U000000		0
072	V000000		0
072	W000000		175
072	X000000		5391
072	Y000000		43
072	Z000000		19135
072AA	000000		0
072BB	000000		17868
072CC	010000		13946

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

072CC020000	0
072DD010000	17076
072DD020000	0
072EE000000	0
073 A010000	1.3100
073 A020000	0.0000
073 B000000	0.0000
073 C000000	0.1300
074 A000000	0
074 B000000	14093
074 C000000	0
074 D000000	259878
074 E000000	0
074 F000000	6177
074 G000000	0
074 H000000	0
074 I000000	192
074 J000000	755
074 K000000	0
074 L000000	5461
074 M000000	3303
074 N000000	289859
074 O000000	13083
074 P000000	298
074 Q000000	0
074 R010000	0
074 R020000	1368
074 R030000	0
074 R040000	83787
074 S000000	0
074 T000000	191323
074 U010000	13074
074 U020000	0
074 V010000	14.63
074 V020000	0.00
074 W000000	0.0000
074 X000000	7899
PAGE 10	
074 Y000000	102034
075 A000000	0
075 B000000	175817
076 000000	12.60
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
077 P000000	N
077 Q010000	Y
077 Q020000	N
077 Q030000	N
078 000000	N



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

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  
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

PAGE 11

088 A000000 N  
088 B000000 N  
088 C000000 N  
088 D000000 N  
SIGNATURE STEPHEN M. ATKINS  
TITLE TREASURER/CFO