

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

Avenue Income Credit Strategies Fund

Form NSAR-A

June 28, 2012

PAGE 1
000 A000000 04/30/2012
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
008 A000002 AVENUE EUROPE INTERNATIONAL MANAGEMENT, L.P.
008 B000002 S
008 C000002 801-63319
008 D010002 NEW YORK
008 D020002 NY
008 D030002 10022
010 A000001 STATE STREET BANK & TRUST COMPANY
010 B000001 85-05003
010 C010001 BOSTON
010 C020001 MA
010 C030001 02116
011 A000001 MORGAN STANLEY & CO. INCORPORATED
011 B000001 8-15869
011 C010001 NEW YORK
011 C020001 NY
011 C030001 10036
011 A000002 CITIGROUP GLOBAL MARKETS INC.
011 B000002 8-8177
011 C010002 NEW YORK
011 C020002 NY
011 C030002 10013
011 A000003 DEUTSCHE BANK SECURITIES, INC.
PAGE 2
011 B000003 8-017822
011 C010003 NEW YORK
011 C020003 NY
011 C030003 10005
011 A000004 UBS SECURITIES LLC
011 B000004 8-022651

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

011 C010004 New York
011 C020004 NY
011 C030004 10171
012 A000001 STATE STREET BANK & TRUST COMPANY
012 B000001 85-05003
012 C010001 BOSTON
012 C020001 MA
012 C030001 02116
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 02116
015 E010001 X
015 A000002 CLEARSTREAM BANKING
015 B000002 S
015 C010002 LUXEMBOURG
015 D010002 LUXEMBOURG
015 E040002 X
015 A000003 CESKOSLOVENKSA OBCHODNI BANKA A.S.
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
PAGE 3
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

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

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
 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 STANDARD BANK OF SOUTH AFRICA LIMITED
 015 B000014 S
 015 C010014 JOHANNESBURG
 015 D010014 SOUTH AFRICA
 015 E040014 X
 015 A000015 CREDIT SUISSE, ZURICH
 015 B000015 S
 015 C010015 ZURICH
 015 D010015 SWITZERLAND
 015 E040015 X
 018 000000 Y
 019 A000000 N
 019 B000000 0
 021 000000 0
 022 A000001 STATE STREET BANK & TRUST COMPANY
 022 B000001 13-3542950
 PAGE 4
 022 C000001 826951
 022 D000001 0
 022 A000002 CREDIT SUISSE FIRST BOSTON CORP.
 022 B000002 13-5659985
 022 C000002 19905
 022 D000002 21177
 022 A000003 BARCLAYS CAPITAL INC.
 022 B000003 06-1031656
 022 C000003 12633
 022 D000003 14097
 022 A000004 CITIGROUP GLOBAL MARKETS INC.
 022 B000004 13-3214963
 022 C000004 22852
 022 D000004 358
 022 A000005 JPMORGAN SECURITIES INC.
 022 B000005 13-3224016
 022 C000005 6738
 022 D000005 2720
 022 A000006 DEUTSCHE BANK AG
 022 B000006 13-2730828
 022 C000006 7915
 022 D000006 0
 022 A000007 OPPENHEIMER & CO., INC.
 022 B000007 13-2527171
 022 C000007 0
 022 D000007 5069

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

022 A000008 JEFFERIES & CO., INC.
 022 B000008 95-2622900
 022 C000008 5054
 022 D000008 0
 022 A000009 GOLDMAN SACHS & CO.
 022 B000009 13-5108880
 022 C000009 2869
 022 D000009 2160
 022 A000010 GLEACHER & CO.
 022 B000010 22-2655804
 022 C000010 4671
 022 D000010 0
 023 C000000 922759
 023 D000000 45582
 024 000000 Y
 025 A000001 STATE STREET BANK & TRUST COMPANY
 025 B000001 13-3542950
 025 C000001 D
 025 D000001 5867
 026 A000000 N
 026 B000000 N
 026 C000000 N
 026 D000000 N
 026 E000000 N
 026 F000000 N
 PAGE 5
 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
 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

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

031	A000000	0
031	B000000	0
032	000000	0
033	000000	0
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
	PAGE 6	
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
054	D000000	N
054	E000000	N
054	F000000	N
054	G000000	N
054	H000000	Y
054	I000000	N
054	J000000	Y
054	K000000	N

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

054 L000000 N
054 M000000 Y
054 N000000 N
054 O000000 N
055 A000000 N
PAGE 7
055 B000000 Y
056 000000 Y
057 000000 N
058 A000000 N
059 000000 Y
060 A000000 N
060 B000000 N
061 000000 2000
062 A000000 Y
062 B000000 0.0
062 C000000 0.0
062 D000000 3.4
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 0.0
062 P000000 111.8
062 Q000000 13.9
062 R000000 0.0
063 A000000 0
063 B000000 5.4
064 A000000 N
064 B000000 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
PAGE 8
070 I010000 Y
070 I020000 N
070 J010000 Y
070 J020000 Y

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

070	K010000	Y	
070	K020000	N	
070	L010000	Y	
070	L020000	Y	
070	M010000	Y	
070	M020000	Y	
070	N010000	N	
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		95808
071	B000000		50582
071	C000000		168227
071	D000000		30
072	A000000	6	
072	B000000		7445
072	C000000		0
072	D000000		0
072	E000000		0
072	F000000		1089
072	G000000		87
072	H000000		0
072	I000000		5
072	J000000		79
072	K000000		0
072	L000000		29
072	M000000		39
072	N000000		9
072	O000000		0
072	P000000		277
072	Q000000		0
072	R000000		47
072	S000000		211
072	T000000		0
072	U000000		0
072	V000000		0
072	W000000		116
072	X000000		1988
072	Y000000		286
072	Z000000		5743
072AA	000000		3162
	PAGE	9	
072BB	000000		0
072CC	010000		5510
072CC	020000		0
072DD	010000		5734
072DD	020000		0
072EE	000000		0
073	A010000		0.7400
073	A020000		0.0000
073	B000000		0.0000
073	C000000		0.0000
074	A000000		2759
074	B000000		5867
074	C000000		0
074	D000000		214878

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

074 E000000 0
 074 F000000 0
 074 G000000 0
 074 H000000 0
 074 I000000 0
 074 J000000 7767
 074 K000000 0
 074 L000000 4808
 074 M000000 136
 074 N000000 236215
 074 O000000 13955
 074 P000000 194
 074 Q000000 0
 074 R010000 0
 074 R020000 0
 074 R030000 0
 074 R040000 51064
 074 S000000 0
 074 T000000 171002
 074 U010000 9802
 074 U020000 0
 074 V010000 17.45
 074 V020000 0.00
 074 W000000 0.0000
 074 X000000 4680
 074 Y000000 0
 075 A000000 0
 075 B000000 135190
 076 000000 16.89
 077 A000000 Y
 077 O000000 Y
 078 000000 N
 080 C000000 0
 081 B000000 0
 082 B000000 0
 083 B000000 0
 084 B000000 0

PAGE 10

086 A010000 2450
 086 A020000 35734
 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 ROBERT OLLWERTHER
 TITLE TREASURER/PFO