

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

Avenue Income Credit Strategies Fund

Form NSAR-A

June 29, 2011

PAGE 1  
000 A000000 04/30/2011  
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 Y  
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  
012 A000001 STATE STREET BANK & TRUST COMPANY  
012 B000001 85-05003

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

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  
018 000000 Y  
019 A000000 N  
019 B000000 0  
021 000000 0  
022 A000001 STATE STREET BANK & TRUST COMPANY  
022 B000001 13-3542950  
022 C000001 2012159  
022 D000001 0  
022 A000002 CREDIT SUISSE FIRST BOSTON CORP.  
022 B000002 13-5659985  
022 C000002 59302  
022 D000002 35489  
022 A000003 BARCLAYS CAPITAL INC.  
022 B000003 06-1031656  
022 C000003 28816  
022 D000003 2140  
022 A000004 BANK OF AMERICA SECURITIES LLC  
022 B000004 13-4078651  
022 C000004 19354  
022 D000004 3531  
022 A000005 DEUTSCHE BANK AG  
022 B000005 13-2730828  
022 C000005 17374  
022 D000005 2020  
022 A000006 CITIGROUP GLOBAL MARKETS INC.  
022 B000006 13-3214963  
022 C000006 18821  
022 D000006 0  
022 A000007 UBS SECURITIES LLC  
022 B000007 13-3873456  
PAGE 3  
022 C000007 16605  
022 D000007 0  
022 A000008 KNIGHT LIBERTAS LLC  
022 C000008 14393  
022 D000008 0  
022 A000009 GOLDMAN SACHS & CO.  
022 B000009 13-5108880  
022 C000009 12041  
022 D000009 1780  
022 A000010 JPMORGAN SECURITIES INC.  
022 B000010 13-3224016  
022 C000010 11906  
022 D000010 0  
023 C000000 2237215  
023 D000000 48743  
024 000000 Y

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

025 A000001 STATE STREET BANK & TRUST COMPANY  
 025 B000001 13-3542950  
 025 C000001 D  
 025 D000001 11281  
 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  
 PAGE 4  
 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  
 042 B000000 0  
 042 C000000 0  
 042 D000000 0  
 042 E000000 0  
 042 F000000 0  
 042 G000000 0  
 042 H000000 0

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

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
	PAGE	5
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
058	A000000	N
059	000000	Y
060	A000000	N
060	B000000	N
061	000000	2000
062	A000000	Y
062	B000000	0.0

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

062 C000000 0.0  
062 D000000 8.0  
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 0.0  
062 P000000 111.4  
062 Q000000 15.7

PAGE 6

062 R000000 0.0  
063 A000000 0  
063 B000000 6.6  
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  
070 I010000 Y  
070 I020000 N  
070 J010000 Y  
070 J020000 Y  
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

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

071 A000000 225056  
 071 B000000 48743  
 071 C000000 129884  
 071 D000000 38  
 072 A000000 4

PAGE 7

072 B000000 2720  
 072 C000000 0  
 072 D000000 0  
 072 E000000 0  
 072 F000000 506  
 072 G000000 45  
 072 H000000 0  
 072 I000000 2  
 072 J000000 41  
 072 K000000 0  
 072 L000000 20  
 072 M000000 19  
 072 N000000 5  
 072 O000000 0  
 072 P000000 86  
 072 Q000000 0  
 072 R000000 40  
 072 S000000 90  
 072 T000000 0  
 072 U000000 0  
 072 V000000 0  
 072 W000000 71  
 072 X000000 926  
 072 Y000000 153  
 072 Z000000 1948  
 072AA000000 153  
 072BB000000 0  
 072CC010000 1052  
 072CC020000 0  
 072DD010000 953  
 072DD020000 0  
 072EE000000 0  
 073 A010000 0.1300  
 073 A020000 0.0000  
 073 B000000 0.0000  
 073 C000000 0.0000  
 074 A000000 46  
 074 B000000 11282  
 074 C000000 0  
 074 D000000 180575  
 074 E000000 0  
 074 F000000 0  
 074 G000000 0  
 074 H000000 0  
 074 I000000 0  
 074 J000000 0  
 074 K000000 0  
 074 L000000 3790  
 074 M000000 147  
 074 N000000 195840  
 074 O000000 7787

PAGE 8

074 P000000 144  
 074 Q000000 0  
 074 R010000 0  
 074 R020000 0

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

074 R030000	0
074 R040000	45902
074 S000000	0
074 T000000	142007
074 U010000	7335
074 U020000	0
074 V010000	19.36
074 V020000	0.00
074 W000000	0.0000
074 X000000	3761
074 Y000000	0
075 A000000	0
075 B000000	135715
076 000000	19.51
077 A000000	N
078 000000	N
080 C000000	0
081 B000000	0
082 B000000	0
083 B000000	0
084 B000000	0
086 A010000	7332
086 A020000	139652
086 B010000	3
086 B020000	56
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