

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

Avenue Income Credit Strategies Fund  
Form NSAR-B  
December 29, 2011

PAGE 1  
000 B000000 10/31/2011  
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 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  
012 A000001 STATE STREET BANK & TRUST COMPANY  
012 B000001 85-05003

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

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  
015 A000007 BNP PARIBAS GREECE  
015 B000007 S  
015 C010007 ATHENS  
015 D010007 GREECE  
015 E040007 X  
PAGE 3  
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  
015 B000010 S  
015 C010010 AMSTERDAM  
015 D010010 NETHERLANDS  
015 E040010 X  
015 A000011 BANK HANDLOWY W WARSZAWIE S.A

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

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  
022 C000001 3016376  
022 D000001 0  
022 A000002 CREDIT SUISSE FIRST BOSTON CORP.  
022 B000002 13-5659985  
022 C000002 64629  
PAGE 4  
022 D000002 44004  
022 A000003 BARCLAYS CAPITAL INC.  
022 B000003 06-1031656  
022 C000003 30656  
022 D000003 6268  
022 A000004 CITIGROUP GLOBAL MARKETS INC.  
022 B000004 13-3214963  
022 C000004 27903  
022 D000004 7710  
022 A000005 GOLDMAN SACHS & CO.  
022 B000005 13-5108880  
022 C000005 19023  
022 D000005 4686  
022 A000006 BANK OF AMERICA SECURITIES LLC  
022 B000006 13-4078651  
022 C000006 19354  
022 D000006 3531  
022 A000007 DEUTSCHE BANK AG  
022 B000007 13-2730828  
022 C000007 19808  
022 D000007 2020  
022 A000008 UBS SECURITIES LLC  
022 B000008 13-3873456  
022 C000008 21400  
022 D000008 0  
022 A000009 JPMORGAN SECURITIES INC.

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

022	B000009	13-3224016	
022	C000009	8730	
022	D000009	8350	
022	A000010	KNIGHT LIBERTAS LLC	
022	C000010	14393	
022	D000010	0	
023	C000000	3278066	
023	D000000	82379	
024	000000	Y	
025	A000001	STATE STREET BANK & TRUST COMPANY	
025	B000001	13-3542950	
025	C000001	D	
025	D000001	3251	
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	
	PAGE	5	
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	
031	A000000	0	
031	B000000	0	
032	000000	0	
033	000000	0	
035	000000	0	
036	B000000	0	

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

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
	PAGE	6
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
054	L000000	N
054	M000000	Y
054	N000000	N
054	O000000	N
055	A000000	N
055	B000000	Y

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

056 000000 Y  
 057 000000 N  
 058 A000000 N  
 059 000000 Y  
 060 A000000 N  
     PAGE 7  
 060 B000000 N  
 061 000000 2000  
 062 A000000 Y  
 062 B000000 0.0  
 062 C000000 0.0  
 062 D000000 2.6  
 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 104.2  
 062 Q000000 23.8  
 062 R000000 0.0  
 063 A000000 0  
 063 B000000 6.1  
 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  
     PAGE 8  
 070 L010000 Y  
 070 L020000 Y  
 070 M010000 Y  
 070 M020000 Y

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

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		261690
071	B000000		85272
071	C000000		152774
071	D000000		56
072	A000000	10	
072	B000000		9864
072	C000000		0
072	D000000		0
072	E000000		0
072	F000000		1601
072	G000000		134
072	H000000		0
072	I000000		7
072	J000000		121
072	K000000		0
072	L000000		28
072	M000000		74
072	N000000		22
072	O000000		0
072	P000000		390
072	Q000000		0
072	R000000		95
072	S000000		342
072	T000000		0
072	U000000		0
072	V000000		0
072	W000000		208
072	X000000		3022
072	Y000000		502
072	Z000000		7344
072AA	000000		0
072BB	000000		1174
072CC	010000		0
072CC	020000		13011
072DD	010000		6682
072DD	020000		0
072EE	000000		0
	PAGE	9	
073	A010000		0.9100
073	A020000		0.0000
073	B000000		0.0000
073	C000000		0.0000
074	A000000		86
074	B000000		3251
074	C000000		0
074	D000000		162133
074	E000000		0
074	F000000		0
074	G000000		0
074	H000000		0
074	I000000		0
074	J000000		0

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

074	K000000	0
074	L000000	3159
074	M000000	1347
074	N000000	169976
074	O000000	0
074	P000000	146
074	Q000000	0
074	R010000	0
074	R020000	0
074	R030000	0
074	R040000	43243
074	S000000	0
074	T000000	126587
074	U010000	7351
074	U020000	0
074	V010000	17.22
074	V020000	0.00
074	W000000	0.0000
074	X000000	3937
074	Y000000	0
075	A000000	0
075	B000000	132480
076	000000	16.40
077	A000000	Y
077	B000000	Y
077	Q010000	N
077	Q020000	N
077	Q030000	N
078	000000	N
080	A000000	FEDERAL INSURANCE COMPANY
080	C000000	750
081	A000000	N
081	B000000	0
082	A000000	Y
082	B000000	10
083	A000000	N
083	B000000	0
	PAGE	10
084	A000000	N
084	B000000	0
085	A000000	Y
085	B000000	N
086	A010000	7332
086	A020000	139752
086	B010000	19
086	B020000	357
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	



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

TITLE

TREASURER/PFO