

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
072	AA000000	153
072	BB000000	0
072	CC010000	1052
072	CC020000	0
072	DD010000	953
072	DD020000	0
072	EE000000	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	