

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

Avenue Income Credit Strategies Fund

Form NSAR-B

December 28, 2012

PAGE 1  
000 B000000 10/31/2012  
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-B

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-B

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 Y  
 019 B000000 2  
 019 C000000 AVECAPITAL  
 021 000000 0  
 022 A000001 STATE STREET BANK & TRUST COMPANY  
 PAGE 4  
 022 B000001 13-3542950  
 022 C000001 1894264  
 022 D000001 0  
 022 A000002 CREDIT SUISSE FIRST BOSTON CORP.  
 022 B000002 13-5659985  
 022 C000002 37086  
 022 D000002 27138  
 022 A000003 CITIGROUP GLOBAL MARKETS INC.  
 022 B000003 13-3214963  
 022 C000003 37691  
 022 D000003 15863  
 022 A000004 BARCLAYS CAPITAL  
 022 B000004 13-3297824  
 022 C000004 18281  
 022 D000004 21724  
 022 A000005 GLEACHER & CO.  
 022 B000005 22-2655804  
 022 C000005 9450  
 022 D000005 8455  
 022 A000006 BANK OF AMERICA SECURITIES  
 022 B000006 95-3783486  
 022 C000006 5871  
 022 D000006 11729  
 022 A000007 DEUTSCHE BANK AG  
 022 B000007 13-2730828  
 022 C000007 15201

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

022 D000007 700  
022 A000008 GOLDMAN SACHS & CO.  
022 B000008 13-5108880  
022 C000008 8935  
022 D000008 6303  
022 A000009 JEFFERIES & CO., INC.  
022 B000009 95-2622900  
022 C000009 10851  
022 D000009 2897  
022 A000010 JPMORGAN CHASE SECURITIES INC.  
022 B000010 13-3224016  
022 C000010 6970  
022 D000010 2720  
023 C000000 2076547  
023 D000000 111267  
024 000000 Y  
025 A000001 STATE STREET BANK & TRUST COMPANY  
025 B000001 13-3542950  
025 C000001 D  
025 D000001 4372  
026 A000000 N  
026 B000000 N  
026 C000000 N  
026 D000000 N  
026 E000000 N  
PAGE 5  
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  
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

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

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	
	PAGE	6	
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	
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	

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

054 K000000 N  
054 L000000 N  
054 M000000 Y  
054 N000000 N  
054 O000000 N  
PAGE 7  
055 A000000 Y  
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 2.4  
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 116.8  
062 Q000000 14.1  
062 R000000 0.3  
063 A000000 0  
063 B000000 5.3  
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  
PAGE 8  
070 H020000 N  
070 I010000 Y  
070 I020000 N  
070 J010000 Y

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

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	
071	A000000		173336
071	B000000		114931
071	C000000		191618
071	D000000		60
072	A000000	12	
072	B000000		17148
072	C000000		0
072	D000000		0
072	E000000		0
072	F000000		2499
072	G000000		161
072	H000000		0
072	I000000		9
072	J000000		161
072	K000000		0
072	L000000		59
072	M000000		78
072	N000000		27
072	O000000		0
072	P000000		581
072	Q000000		0
072	R000000		95
072	S000000		408
072	T000000		0
072	U000000		0
072	V000000		0
072	W000000		195
072	X000000		4273
072	Y000000		414
072	Z000000		13289
	PAGE	9	
072AA	000000		3238
072BB	000000		0
072CC	010000		14880
072CC	020000		0
072DD	010000		12791
072DD	020000		0
072EE	000000		0
073	A010000		1.4600
073	A020000		0.0000
073	B000000		0.0000
073	C000000		0.0000
074	A000000		435
074	B000000		4372
074	C000000		0

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

074	D000000	236891
074	E000000	0
074	F000000	528
074	G000000	0
074	H000000	0
074	I000000	0
074	J000000	1901
074	K000000	0
074	L000000	4371
074	M000000	777
074	N000000	249275
074	O000000	5320
074	P000000	257
074	Q000000	0
074	R010000	0
074	R020000	0
074	R030000	0
074	R040000	62707
074	S000000	0
074	T000000	180991
074	U010000	9802
074	U020000	0
074	V010000	18.46
074	V020000	0.00
074	W000000	0.0000
074	X000000	5163
074	Y000000	0
075	A000000	0
075	B000000	157626
076	000000	18.22
077	A000000	Y
077	B000000	Y
077	C000000	Y
077	D000000	N
077	E000000	N
077	F000000	N
077	G000000	N
	PAGE	10
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
080	A000000	Federal Insurance Company
080	C000000	750
081	A000000	Y
081	B000000	1
082	A000000	Y
082	B000000	10
083	A000000	N
083	B000000	0
084	A000000	N
084	B000000	0
085	A000000	Y



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

085	B000000	N	
086	A010000		2450
086	A020000		35789
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	STEPHEN M. ATKINS		
TITLE	TREASURER/CFO		