

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

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011 C010004 New York
011 C020004 NY
011 C030004 10171
012 A000001 STATE STREET BANK & TRUST COMPANY
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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
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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
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015 D010004 GERMANY
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015 C010005 BARCELONA
015 D010005 SPAIN
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015 A000006 STATE STREET BANK & TRUST COMPANY LONDON
015 B000006 S
015 C010006 LONDON
015 D010006 UNITED KINGDOM
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PAGE 3
015 A000007 BNP PARIBAS GREECE
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015 E040007 X
015 A000008 UNICREDIT BANK HUNGARY
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015 E040008 X
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015 C010009 MILAN
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015 E040009 X
015 A000010 DEUTSCHE BANK AG

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015 B000010 S
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 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
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 015 C010012 STOCKHOLM
 015 D010012 SWEDEN
 015 E040012 X
 015 A000013 CITIBANK N.A.-TURKEY
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 022 C000001 826951
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 022 A000002 CREDIT SUISSE FIRST BOSTON CORP.
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 022 A000003 BARCLAYS CAPITAL INC.
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 022 A000007 OPPENHEIMER & CO., INC.
 022 B000007 13-2527171
 022 C000007 0
 022 D000007 5069

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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
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 022 A000010 GLEACHER & CO.
 022 B000010 22-2655804
 022 C000010 4671
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 023 C000000 922759
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 025 D000001 5867
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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
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PAGE 8
070 I010000 Y
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| 070 | P020000 | N | |
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| 084 | B000000 | 0 |

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| 087 | A030000 | ACP |
| 088 | A000000 | N |
| 088 | B000000 | N |
| 088 | C000000 | N |
| 088 | D000000 | N |

SIGNATURE ROBERT OLLWERTHER
TITLE TREASURER/PFO