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Avenue Income Credit Strategies Fund

Form NSAR-A

June 28, 2012

PAGE 1  
000 A000000 04/30/2012  
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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  
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004 000000 N  
005 000000 N  
006 000000 N  
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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  
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011 A000001 MORGAN STANLEY & CO. INCORPORATED  
011 B000001 8-15869  
011 C010001 NEW YORK  
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011 C030001 10036  
011 A000002 CITIGROUP GLOBAL MARKETS INC.  
011 B000002 8-8177  
011 C010002 NEW YORK  
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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  
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011 C030004 10171  
012 A000001 STATE STREET BANK & TRUST COMPANY  
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013 A000001 PRICEWATERHOUSECOOPERS LLP  
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015 C010002 LUXEMBOURG  
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015 A000010 DEUTSCHE BANK AG

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015 B000010 S  
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 015 C010011 WARSAW  
 015 D010011 POLAND  
 015 E040011 X  
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 015 D010012 SWEDEN  
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 022 A000004 CITIGROUP GLOBAL MARKETS INC.  
 022 B000004 13-3214963  
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 022 A000005 JPMORGAN SECURITIES INC.  
 022 B000005 13-3224016  
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 022 A000006 DEUTSCHE BANK AG  
 022 B000006 13-2730828  
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 022 A000007 OPPENHEIMER & CO., INC.  
 022 B000007 13-2527171  
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022 A000008 JEFFERIES & CO., INC.  
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 022 C000008 5054  
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 022 A000009 GOLDMAN SACHS & CO.  
 022 B000009 13-5108880  
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 022 A000010 GLEACHER & CO.  
 022 B000010 22-2655804  
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 023 C000000 922759  
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054 L000000 N  
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055 B000000 Y  
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PAGE 10

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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