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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
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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
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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
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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
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012 A000001 STATE STREET BANK & TRUST COMPANY
012 B000001 85-05003

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012 C010001 BOSTON
012 C020001 MA
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013 A000001 PRICEWATERHOUSECOOPERS LLP
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022 A000003 BARCLAYS CAPITAL INC.
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022 A000005 DEUTSCHE BANK AG
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022 A000006 CITIGROUP GLOBAL MARKETS INC.
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022 A000007 UBS SECURITIES LLC
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PAGE 3
022 C000007 16605
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022 A000009 GOLDMAN SACHS & CO.
022 B000009 13-5108880
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022 A000010 JPMORGAN SECURITIES INC.
022 B000010 13-3224016
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023 C000000 2237215
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PAGE 8

074 P000000 144
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| 087 A030000 | ACP |
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| 088 B000000 | N |
| 088 C000000 | N |
| 088 D000000 | N |
| SIGNATURE | ROBERT OLLWERTHER |
| TITLE | TREASURER/PFO |