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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
012 B000001 85-05003
012 C010001 BOSTON
012 C020001 MA
012 C030001 02116
013 A000001 PRICEWATERHOUSECOOPERS LLP
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013 B030001 10017
014 A000001 MORGAN STANLEY & CO. INCORPORATED
014 B000001 8-15869
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015 B000002 S
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015 D010002 LUXEMBOURG
015 E040002 X
015 A000003 CESKOSLOVENKSA OBCHODNI BANKA A.S.
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015 C010003 PRAGUE
015 D010003 CZECH REPUBLIC
015 E040003 X
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015 A000006 STATE STREET BANK & TRUST COMPANY LONDON
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015 D010006 UNITED KINGDOM
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PAGE 3
015 A000007 BNP PARIBAS GREECE
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015 A000008 UNICREDIT BANK HUNGARY
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015 A000010 DEUTSCHE BANK AG

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015 B000010 S
015 C010010 AMSTERDAM
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015 A000011 BANK HANDLOWY W WARSZAWIE S.A
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015 D010011 POLAND
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015 A000012 SKANDINAVINSKA ENSKILDA BANKEN
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022 B000002 13-5659985
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022 A000003 BARCLAYS CAPITAL INC.
022 B000003 06-1031656
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022 B000004 13-3214963
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022 A000005 JPMORGAN SECURITIES INC.
022 B000005 13-3224016
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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 A000009 GOLDMAN SACHS & CO.
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 022 C000009 2869
 022 D000009 2160
 022 A000010 GLEACHER & CO.
 022 B000010 22-2655804
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 023 C000000 922759
 023 D000000 45582
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 025 D000001 5867
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 026 E000000 N
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 PAGE 5
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 026 G020000 N
 026 H000000 N
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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 J020000 Y

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081	B000000	0
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083	B000000	0
084	B000000	0

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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