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Avenue Income Credit Strategies Fund
Form NSAR-B
December 29, 2011

PAGE 1
000 B000000 10/31/2011
000 C000000 0001503290
000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
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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
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008 A000001 AVENUE CAPITAL MANAGEMENT II, L.P.
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008 D010001 NEW YORK
008 D020001 NY
008 D030001 10022
008 A000002 AVENUE EUROPE INTERNATIONAL MANAGEMENT, L.P.
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010 A000001 STATE STREET BANK & TRUST COMPANY
010 B000001 85-05003
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011 A000001 MORGAN STANLEY & CO. INCORPORATED
011 B000001 8-15869
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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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011 C030003 10005
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
013 B010001 NEW YORK
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014 A000001 MORGAN STANLEY & CO. INCORPORATED
014 B000001 8-15869
015 A000001 STATE STREET BANK & TRUST COMPANY
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015 A000002 CLEARSTREAM BANKING
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015 C010002 LUXEMBOURG
015 D010002 LUXEMBOURG
015 E040002 X
015 A000003 CESKOSLOVENKSA OBCHODNI BANKA A.S.
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015 A000005 DEUTSCHE BANK SPAIN
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015 C010007 ATHENS
015 D010007 GREECE
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PAGE 3
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015 A000010 DEUTSCHE BANK AG
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015 A000011 BANK HANDLOWY W WARSZAWIE S.A

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022 D000002 44004
022 A000003 BARCLAYS CAPITAL INC.
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022 A000004 CITIGROUP GLOBAL MARKETS INC.
022 B000004 13-3214963
022 C000004 27903
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022 A000005 GOLDMAN SACHS & CO.
022 B000005 13-5108880
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022 A000006 BANK OF AMERICA SECURITIES LLC
022 B000006 13-4078651
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022 A000008 UBS SECURITIES LLC
022 B000008 13-3873456
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056 000000 Y
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060 B000000 N
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087	A020000	05358E106
087	A030000	ACP
088	A000000	N
088	B000000	N
088	C000000	N
088	D000000	N
SIGNATURE	ROBERT OLLWERTHER	

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TITLE

TREASURER/PFO