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Avenue Income Credit Strategies Fund

Form NSAR-B

December 29, 2011

PAGE 1  
000 B000000 10/31/2011  
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000 D000000 N  
000 E000000 NF  
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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.  
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  
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008 D030002 10022  
010 A000001 STATE STREET BANK & TRUST COMPANY  
010 B000001 85-05003  
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011 A000001 MORGAN STANLEY & CO. INCORPORATED  
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011 A000002 CITIGROUP GLOBAL MARKETS INC.  
011 B000002 8-8177  
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011 A000003 DEUTSCHE BANK SECURITIES, INC.  
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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 C020001 MA  
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013 A000001 PRICEWATERHOUSECOOPERS LLP  
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015 B000002 S  
015 C010002 LUXEMBOURG  
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015 E040002 X  
015 A000003 CESKOSLOVENKSA OBCHODNI BANKA A.S.  
015 B000003 S  
015 C010003 PRAGUE  
015 D010003 CZECH REPUBLIC  
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015 C010004 FRANKFURT  
015 D010004 GERMANY  
015 E040004 X  
015 A000005 DEUTSCHE BANK SPAIN  
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015 D010009 ITALY  
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015 A000010 DEUTSCHE BANK AG  
015 B000010 S  
015 C010010 AMSTERDAM  
015 D010010 NETHERLANDS  
015 E040010 X  
015 A000011 BANK HANDLOWY W WARSZAWIE S.A

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015 B000011 S  
015 C010011 WARSAW  
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015 E040011 X  
015 A000012 SKANDINAVINSKA ENSKILDA BANKEN  
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015 D010012 SWEDEN  
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015 A000013 CITIBANK N.A.-TURKEY  
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022 A000003 BARCLAYS CAPITAL INC.  
022 B000003 06-1031656  
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022 A000004 CITIGROUP GLOBAL MARKETS INC.  
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022 A000005 GOLDMAN SACHS & CO.  
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022 A000006 BANK OF AMERICA SECURITIES LLC  
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022 A000008 UBS SECURITIES LLC  
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022 A000009 JPMORGAN SECURITIES INC.

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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