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Avenue Income Credit Strategies Fund

Form NSAR-A

June 29, 2011

PAGE 1  
000 A000000 04/30/2011  
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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.  
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008 C000001 801-57734  
008 D010001 NEW YORK  
008 D020001 NY  
008 D030001 10022  
008 A000002 AVENUE EUROPE INTERNATIONAL MANAGEMENT, L.P.  
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008 D010002 NEW YORK  
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010 A000001 STATE STREET BANK & TRUST COMPANY  
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011 A000001 MORGAN STANLEY & CO. INCORPORATED  
011 B000001 8-15869  
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011 A000002 CITIGROUP GLOBAL MARKETS INC.  
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011 A000003 DEUTSCHE BANK SECURITIES, INC.  
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012 A000001 STATE STREET BANK & TRUST COMPANY  
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012 C010001 BOSTON  
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013 A000001 PRICEWATERHOUSECOOPERS LLP  
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PAGE 6

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PAGE 7

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087	A030000	ACP
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088	B000000	N
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SIGNATURE	ROBERT OLLWERTHER	
TITLE	TREASURER/PFO	