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Avenue Income Credit Strategies Fund  
Form NSAR-A  
June 28, 2012

PAGE 1  
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001 B000000 811-22485  
001 C000000 2128783500  
002 A000000 399 Park Avenue, 6th Floor  
002 B000000 New York  
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008 A000001 AVENUE CAPITAL MANAGEMENT II, L.P.  
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008 A000002 AVENUE EUROPE INTERNATIONAL MANAGEMENT, L.P.  
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011 A000004 UBS SECURITIES LLC  
011 B000004 8-022651

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SIGNATURE ROBERT OLLWERTHER  
 TITLE TREASURER/PFO