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Oxford Lane Capital Corp.
Form NSAR-B
May 31, 2011

PAGE 1
000 B000000 03/31/2011
000 C000000 0001495222
000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
000 J000000 A
001 A000000 OXFORD LANE CAPITAL CORP.
001 B000000 811-22432
001 C000000 2039835275
002 A000000 8 SOUND SHORE DRIVE
002 B000000 GREENWICH
002 C000000 CT
002 D010000 06830
003 000000 Y
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007 C010900 9
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008 A000001 OXFORD LANE MANAGEMENT, LLC
008 B000001 A
008 C000001 801-71654
008 D010001 GREENWICH
008 D020001 CT
008 D030001 06830
010 A000001 BDC PARTNERS, LLC
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012 A000001 COMPUTERSHARE INC.
012 B000001 84-05925
012 C010001 CANTON
012 C020001 MA
012 C030001 02021
013 A000001 PRICewaterhouseCOOPERS LLP
013 B010001 NEW YORK
013 B020001 NY
013 B030001 10017
PAGE 2
015 A000001 STATE STREET BANK AND TRUST COMPANY
015 B000001 C
015 C010001 BOSTON
015 C020001 MA
015 C030001 02110
015 E010001 X

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018 000000 Y
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022 A000001 STORMHARBOUR SECURITIES LP
022 B000001 26-4606771
022 C000001 6619
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022 A000002 RAYMOND JAMES & ASSOCIATES, INC.
022 B000002 59-1237041
022 C000002 5414
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022 A000003 BTIG, LLC
022 B000003 04-3695739
022 C000003 5254
022 D000003 0
022 A000004 BANK OF AMERICA / MERRILL LYNCH
022 B000004 13-5674085
022 C000004 3092
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022 A000005 SUNRISE SECURITIES CORP.
022 B000005 13-3645131
022 C000005 2834
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022 A000006 GUGGENHEIM SECURITIES, LLC
022 B000006 52-2144448
022 C000006 2775
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022 A000007 JEFFERIES & COMPANY, INC.
022 B000007 95-2622900
022 C000007 2570
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022 A000008 NOMURA SECURITIES INTERNATIONAL, INC.
022 B000008 13-2642206
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022 A000009 CROSS POINT CAPITAL, LLC
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PAGE 3
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PAGE 6

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075 B000000 34389
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077 A000000 Y
077 B000000 Y
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PAGE 7
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077 Q030000 N
078 000000 N
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087 A010000 COMMON STOCK
087 A020000 691543102
087 A030000 OXLC
088 A000000 N
088 B000000 N
088 C000000 N
088 D000000 N
SIGNATURE PATRICK F. CONROY
TITLE CFO