

Blackstone / GSO Long-Short Credit Income Fund
Form N-Q
November 29, 2017

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED
MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number: 811-22488

Blackstone / GSO Long-Short Credit Income Fund
(exact name of Registrant as specified in charter)

345 Park Avenue, 31st Floor
New York, New York 10154
(Address of principal executive offices) (Zip code)

(Name and address of agent for service)

Marisa Beeney
345 Park Avenue, 31st Floor
New York, New York 10154

Registrant's telephone number, including area code: :(877) 876-1121

Date of fiscal year end: December 31

Date of reporting period: September 30, 2017

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Item 1. Schedule of Investments.

Blackstone / GSO Long-Short Credit Income Fund

Portfolio of Investments

September 30, 2017 (Unaudited)

| | Principal Amount | Value |
|--|---------------------|------------------------|
| FLOATING RATE LOAN INTERESTS ^(a) - 134.16% | | |
| Aerospace and Defense - 1.62% | | |
| Engility Corporation, Senior Secured First Lien Term B-2 Loan, 3M US L + 3.25%, 08/14/2023 | \$504,226 | \$510,847 |
| Macdonald Dettwiler and Associates Ltd, Senior Secured First Lien Term B Loan, 3M US L + 2.75%, 07/05/2024 ^(b) | 1,301,115 | 1,304,205 |
| PRV Aerospace LLC, Senior Secured First Lien Term Loan, 3M US L + 6.25%, 05/09/2018 ^(b) | 750,000 | 720,626 |
| Standard Aero Aviation Holdings Inc, Senior Secured First Lien Term Loan, 3M US L + 3.75%, 07/07/2022 ^(b) | 985,915 | 994,853 3,530,531 |
| Automotive - 2.66% | | |
| American Tire Distributors Inc, Senior Secured First Lien Initial Term Loan, 1M US L + 4.25%, 09/01/2021 | 392,478 | 396,648 |
| Bright Bidco BV, Senior Secured First Lien Term B Loan, 3M US L + 4.50%, 07/01/2024 | 1,250,969 | 1,263,479 |
| CH Hold Corp, Senior Secured Second Lien Initial Term Loan, 1M US L + 7.25%, 02/03/2025 | 789,474 | 809,210 |
| Mitchell International Inc, Senior Secured First Lien Initial Term Loan, 3M US L + 3.50%, 10/13/2020 | 537,825 | 541,915 |
| Mitchell International Inc, Senior Secured Second Lien Term Loan, 3M US L + 7.50%, 10/11/2021 | 1,294,266 | 1,308,826 |
| Superior Industries International Inc, Senior Secured First Lien Closing Date Term Loan, 1M US L + 4.50%, 03/22/2024 ^(c) | 1,496,142 | 1,481,181 5,801,259 |
| Banking, Finance, Insurance and Real Estate - 9.87% | | |
| Acrisure LLC, Senior Secured First Lien Term B Loan, 3M US L + 5.00%, 11/22/2023 | 1,308,167 | 1,326,155 |
| Alliant Holdings Intermediate LLC, Senior Secured First Lien Initial Term Loan, 3M US L + 3.25%, 08/12/2022 | 635,364 | 638,541 |
| Almonde Inc, Senior Secured First Lien US Term Loan, 3M US L + 3.50%, 06/13/2024 | 2,490,566 | 2,504,451 |
| Applied Systems, Inc, Senior Secured First Lien Initial Term Loan, 3M US L + 3.25%, 09/13/2024 ^(b) | 275,862 | 279,073 |
| ASP MCS Acquisition Corp, Senior Secured First Lien Initial Term Loan, 3M US L + 4.75%, 05/20/2024 ^(c) | 1,844,118 | 1,869,474 |
| Asurion LLC, Senior Secured First Lien Term B Loan, 1M US L + 3.00%, 11/03/2023 | 844,652 | 849,403 |
| Asurion LLC, Senior Secured Second Lien Tranche B-2 Loan, 1M US L + 6.00%, 08/04/2025 | 1,818,182 | 1,862,691 |
| Broadstreet Partners Inc, Senior Secured First Lien B-1 US Term Loan, 3M US L + 2.5%, 09/27/2024 ^(b) | 588,235 | 591,176 |
| Broadstreet Partners Inc, Senior Secured First Lien Initial Term Loan, 1M US L + 4.25%, 11/08/2023 | 1,089,329 | 1,103,632 |

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|--|-----------|-----------|
| Cunningham Lindsey US Inc, Senior Secured First Lien Initial Term Loan, 3M US L + 3.75%, 12/10/2019 | 1,749,191 | 1,709,834 |
| Cypress Merger Sub Inc, Senior Secured Second Lien Initial Term Loan, 1M US L + 6.75%, 04/28/2025 | 813,953 | 840,407 |
| DTZ US Borrower LLC, Senior Secured Second Lien Initial Term Loan, 3M US L + 8.25%, 11/04/2022 | 166,512 | 167,206 |
| EZE Software Group LLC, Senior Secured Second Lien Term Loan, 3M US L + 6.50%, 04/05/2021 | 470,905 | 472,082 |
| First Eagle Holdings Inc, Senior Secured First Lien New Initial Term Loan, 3M US L + 3.50%, 12/01/2022 | 1,428,295 | 1,445,263 |
| Focus Financial Partners LLC, Senior Secured First Lien Initial Term Loan, 3M US L + 3.25%, 07/03/2024 | 872,093 | 880,269 |
| MPH Acquisition Holdings LLC, Senior Secured First Lien Initial Term Loan, 3M US L + 3.00%, 06/07/2023 | 1,695,519 | 1,711,016 |
| NFP Corp, Senior Secured First Lien Term B Term Loan, 1M US L + 3.50%, 01/08/2024 | 731,816 | 738,066 |
| Opal Acquisition Inc, Senior Secured First Lien Term B Loan, 3M US L + 4.00%, 11/27/2020 | 397,933 | 375,947 |

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| | Principal Amount | Value |
|--|---------------------|------------|
| Banking, Finance, Insurance and Real Estate (continued) | | |
| Resolute Investment Managers Inc, Senior Secured First Lien Initial Term Loan, 3M US L + 4.25%, 04/30/2022 ^(c) | \$937,364 | \$949,081 |
| Victory Capital Operating LLC, Senior Secured First Lien Term B Loan, 3M US L + 5.25%, 11/01/2021 | 466,960 | 475,424 |
| York Risk Services Holding Corp (Onex York Finance LP), Senior Secured First Lien Initial Term Loan, 3M US L + 3.75%, 10/01/2021 | 743,817 | 733,031 |
| | | 21,522,222 |
| Beverage, Food and Tobacco - 6.46% | | |
| Americold Realty Operating Partnership LP, Senior Secured First Lien Initial Term Loan, 1M US L + 3.75%, 12/01/2022 ^(c) | 285,690 | 289,261 |
| Candy Intermediate Holdings Inc, Senior Secured First Lien Initial Term Loan, 1M US L + 4.50%, 06/15/2023 | 1,932,274 | 1,897,251 |
| CEC Entertainment Inc, Senior Secured First Lien Term B Loan, 1M US L + 3.00%, 02/15/2021 | 982,188 | 976,152 |
| Chobani LLC, Senior Secured First Lien Term B Loan, 3M US L + 3.50%, 10/07/2023 ^(b) | 2,400,044 | 2,424,045 |
| CSM Bakery Solutions LLC, Senior Secured First Lien Term Loan, 3M US L + 4.00%, 07/03/2020 ^(b) | 1,824,115 | 1,789,156 |
| Give & Go Prepared Foods Corp, Senior Secured First Lien Term Loan, 3M US L + 4.25%, 07/29/2023 | 1,544,118 | 1,569,210 |
| NPC International Inc, Senior Secured First Lien Initial Term Loan, 1M US L + 3.50%, 04/19/2024 | 250,105 | 253,154 |
| NPC International Inc, Senior Secured Second Lien Initial Term Loan, 1M US L + 7.50%, 04/18/2025 | 949,153 | 965,170 |
| Refresco Group N.V., Senior Secured First Lien USD Term Loan, 3M US L + 2.75%, 09/27/2024 ^(b) | 234,375 | 235,547 |
| TKC Holdings Inc, Senior Secured First Lien Initial Term Loan, 2M US L + 4.25%, 02/01/2023 | 1,213,134 | 1,225,769 |
| TKC Holdings Inc, Senior Secured Second Lien Initial Term Loan, 2M US L + 8.00%, 02/01/2024 | 315,759 | 320,100 |
| Weight Watchers International Inc, Senior Secured First Lien Initial Tranche B-2 Term Loan, 3M US L + 3.25%, 04/02/2020 | 1,520,969 | 1,505,485 |
| Winebow Holdings Inc, Senior Secured Second Lien Initial Term Loan, 1M US L + 7.50%, 01/03/2022 ^(c) | 693,642 | 648,555 |
| | | 14,098,855 |
| Capital Equipment - 2.22% | | |
| ASP MWI Merger Sub, Inc, Senior Secured First Lien Initial Term Loan, 3M US L + 4.00%, 09/27/2024 ^(b) | 769,231 | 771,154 |
| Duke Finance LLC, Senior Secured First Lien Term B Loan, 3M US L + 4.25%, 02/21/2024 | 685,781 | 690,924 |
| Engineered Machinery Holdings Inc, Senior Secured First Lien Delayed Draw Term Loan, 3M US L + 3.25%, 07/25/2024 | 46,018 | 46,104 |
| Engineered Machinery Holdings Inc, Senior Secured First Lien Term Loan, 3M US L + 3.25%, 07/19/2024 | 353,982 | 354,646 |
| LTI Holdings Inc, Senior Secured Second Lien Initial Term Loan, 1M US L + 8.75%, 05/16/2025 | 700,000 | 702,625 |

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|---|-----------|-----------|
| Meter Readings Holding LLC, Senior Secured First Lien Initial Term Loan, 3M US L + 5.75%, 08/29/2023 ^(c) | 1,843,191 | 1,880,055 |
| Robertshaw US Holding Corp, Senior Secured First Lien Initial Term Loan, 1M US L + 4.50%, 08/02/2024 | 402,010 | 406,533 |
| | | 4,852,041 |
| Chemicals, Plastics and Rubber - 2.72% | | |
| DuBois Chemicals Inc, Senior Secured First Lien Delayed Draw Term Loan, 3M US L + 1.00%, 03/15/2024 | 36,181 | 36,317 |
| DuBois Chemicals Inc, Senior Secured First Lien Initial Term Loan, 1M US L + 3.75%, 03/15/2024 | 504,181 | 506,072 |
| Emerald Performance Materials LLC, Senior Secured First Lien Initial Term Loan, 1M US L + 3.50%, 08/02/2021 | 698,611 | 703,703 |
| Emerald Performance Materials LLC, Senior Secured Second Lien Initial Term Loan, 1M US L + 7.75%, 08/01/2022 | 1,500,000 | 1,502,347 |
| Pinnacle Operating Corporation, Senior Secured First Lien 2017 Extended Term Loan, 3M US L + 7.25%, 11/15/2021 | 2,219,814 | 2,072,751 |
| Tekni-Plex Inc, Senior Secured Second Lien Initial Term Loan, 3M US L + 7.75%, 06/01/2023 ^(c) | 475,962 | 477,151 |

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| | Principal Amount | Value |
|---|---------------------|------------------------|
| Chemicals, Plastics and Rubber (continued) | | |
| Venator Materials LLC, Senior Secured First Lien Term B Loan, 3M US L + 3.00%, 08/08/2024 ^(c) | \$625,000 | \$628,516 5,926,857 |
| Construction and Building - 10.80% | | |
| American Bath Group LLC, Senior Secured First Lien Replacement Term Loan, 3M US L + 5.25%, 09/30/2023 | 2,342,481 | 2,357,122 |
| American Bath Group LLC, Senior Secured Second Lien Term Loan, 3M US L + 9.75%, 09/30/2024 ^(c) | 150,000 | 150,375 |
| Dayton Superior Corporation, Senior Secured First Lien Term Loan, 3M US L + 8.00%, 11/03/2021 ^(c) | 1,017,142 | 951,028 |
| Dimora Brands Inc, Senior Secured First Lien Term Loan, 3M US L + 4.00%, 08/16/2024 | 1,282,051 | 1,291,667 |
| Diversitech Holdings Inc, Senior Secured First Lien Term Loan, 3M US L + 3.50%, 06/03/2024 | 317,086 | 318,407 |
| Forterra Finance LLC, Senior Secured First Lien Replacement Loan, 1M US L + 3.00%, 10/25/2023 ^(b) | 2,825,827 | 2,405,104 |
| GYP Holdings III Corp, Senior Secured First Lien 2017 Incremental First Lien Term Loan, 3M US L + 3.00%, 04/01/2023 | 310,909 | 313,501 |
| HNC Holdings Inc, Senior Secured First Lien Initial Term Loan, 1M US L + 4.50%, 10/05/2023 | 617,098 | 623,269 |
| Interior Logic Group Inc, Senior Secured First Lien Initial Term Loan, 3M US L + 6.00%, 02/28/2024 ^(c) | 1,410,714 | 1,410,714 |
| IPS Structural Adhesive Holdings Inc, Senior Secured First Lien Initial Term Loan, 1M US L + 5.25%, 12/20/2023 ^{(b)(c)} | 2,765,586 | 2,803,613 |
| IPS Structural Adhesive Holdings Inc, Senior Secured Second Lien Initial Term Loan, 1M US L + 9.50%, 12/14/2024 ^(c) | 750,000 | 750,000 |
| LBM Borrower LLC, Senior Secured First Lien Tranche B Term Loan, 1M US L + 4.50%, 08/20/2022 | 3,677,097 | 3,713,224 |
| Morsco Inc, Senior Secured First Lien Initial Term Loan, 1M US L + 7.00%, 10/31/2023 | 214,878 | 217,116 |
| New Arclin US Holding Corp, Senior Secured First Lien Term Loan, 3M US L + 4.25%, 02/14/2024 | 1,566,754 | 1,581,450 |
| Siteone Landscape Supply LLC, Senior Secured First Lien Term Loan, 1M US L + 3.50%, 04/29/2022 | 1,036,410 | 1,043,862 |
| SRS Distribution Inc, Senior Secured First Lien Tranche B-4 Term Loan, 3M US L + 3.25%, 08/25/2022 | 1,791,909 | 1,810,204 |
| SRS Distribution Inc, Senior Secured Second Lien 06/16 Term Loan, 3M US L + 8.75%, 02/24/2023 | 810,445 | 833,746 |
| USS Ultimate Holdings Inc, Senior Secured First Lien Initial Term Loan, 1M US L + 3.75%, 08/25/2024 | 526,316 | 532,676 |
| VC GB Holdings Inc, Senior Secured First Lien Term Loan, 1M US L + 3.75%, 02/28/2024 ^(c) | 453,964 | 459,071 23,566,149 |
| Consumer Goods Durable - 4.04% | | |
| Al Aqua Merger Sub Inc, Senior Secured First Lien Term B1 Loan, 1M US L + 3.50%, 12/13/2023 | 1,295,654 | 1,302,942 |
| Al Aqua Merger Sub Inc, Senior Secured Incremental Term B Loan, 3M US L + 3.50%, 12/13/2023 | 640,000 | 642,800 |

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|---|-----------|----------------------|
| Apex Tool Group LLC, Senior Secured First Lien Term Loan, 1M US L + 3.25%, 01/31/2020 ^(b) | 2,093,888 | 2,041,541 |
| Hayward Acquisition Corp, Senior Secured First Lien Term Loan, 1M US L + 3.50%, 08/05/2024 | 327,586 | 330,110 |
| Hercules Achievement Inc, Senior Secured First Lien Initial Term Loan, 3M US L + 3.50%, 12/13/2021 | 1,823,438 | 1,839,967 |
| Hillman Group Inc (The), Senior Secured First Lien Initial Term Loan, 3M US L + 3.50%, 06/30/2021 | 492,366 | 494,624 |
| Power Products LLC, Senior Secured First Lien Term B-1 Loan, 3M US L + 4.00%, 12/20/2022 ^(c) | 639,871 | 645,870 |
| Recess Holdings Inc, Senior Secured First Lien Delayed Draw Term Loan, 3M US L + 3.75%, 09/18/2024 ^(b) | 1,321,429 | 1,332,991 |
| Recess Holdings Inc, Senior Secured First Lien Term Loan, 3M US L + 3.75%, 09/18/2024 ^(b) | 178,571 | 180,134 8,810,979 |

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| | Principal Amount | Value |
|--|---------------------|-----------|
| Consumer Goods Non Durable - 2.20% | | |
| ABG Intermediate Holdings 2 LLC, Senior Secured First Lien Initial Term Loan, 3M US L + 3.50%, 09/27/2024 ^(b) | \$789,474 | \$793,421 |
| Acosta Inc, Senior Secured First Lien Tranche B-1 Loan, 1M US L + 3.25%, 09/26/2021 | 600,000 | 533,250 |
| Clover Merger Sub Inc, Senior Secured First Lien Term Loan, 3M US L + 3.50%, 09/15/2024 ^(b) | 2,255,639 | 2,232,609 |
| Revlon Consumer Products Corporation, Senior Secured First Lien Initial Term B Loan, 1M US L + 3.50%, 09/07/2023 ^(b) | 789,475 | 709,379 |
| Sally Holdings LLC, Senior Secured First Lien Term B-2 Loan, 3M US L + 4.50%, 07/05/2024 | 533,333 | 533,667 |
| | | 4,802,326 |
| Containers, Packaging and Glass - 2.29% | | |
| Berlin Packaging LLC, Senior Secured Retired First Lien Term B Loan, 3M US L + 3.25%, 10/01/2021 | 618,058 | 621,794 |
| Charter Nex US Inc, Senior Secured First Lien Term B-3 Loan, 1M US L + 3.25%, 05/16/2024 | 841,265 | 845,261 |
| Consolidated Container Company LLC, Senior Secured First Lien initial Term Loan, 1M US L + 3.50%, 05/22/2024 | 606,936 | 611,868 |
| IBC Capital Limited, Senior Secured Second Lien Term Loan, 3M US L + 7.00%, 09/09/2022 ^(c) | 1,203,926 | 1,149,750 |
| Plaze Inc, Senior Secured First Lien Term Loan, 3M US L + 3.50%, 07/31/2022 | 375,326 | 378,610 |
| Pregis Holding I Corporation, Senior Secured First Lien Initial Term Loan, 3M US L + 3.50%, 05/20/2021 | 719,332 | 720,681 |
| ProAmpac PG Borrower LLC, Senior Secured First Lien Initial Loan, 3M US L + 4.00%, 11/20/2023 | 352,057 | 355,963 |
| Ranpak Corp, Senior Secured Second Lien Initial Term Loan, 1M US L + 7.25%, 10/03/2022 ^(c) | 307,407 | 305,870 |
| | | 4,989,797 |
| Energy, Oil and Gas - 2.03% | | |
| Chief Exploration & Development LLC, Senior Secured Second Lien Term Loan, 3M US L + 6.50%, 05/16/2021 | 752,941 | 738,590 |
| Sheridan Investment Partners I LLC, Senior Secured First Lien Tranche B-2 Term Loan, 3M US L + 3.50%, 10/01/2019 | 876,835 | 744,433 |
| Sheridan Production Partners I LLC, Senior Secured First Lien Deferred Principal Term Loan,: | | |
| 3M US L + 0.00%, 10/01/2019 ^(c) | 2,752 | 2,107 |
| 3M US L + 0.00%, 10/01/2019 ^(c) | 34,005 | 26,038 |
| Sheridan Production Partners I LLC, Senior Secured First Lien Term Loan, 3M US L + 0.00%, 10/01/2019 ^(c) | 4,506 | 3,450 |
| Sheridan Production Partners I-A LP, Senior Secured First Lien Tranche B-2 Term Loan, 3M US L + 3.50%, 10/01/2019 | 116,188 | 98,644 |
| Sheridan Production Partners I-M LP, Senior Secured First Lien Tranche B-2 Term Loan, 3M US L + 3.50%, 10/01/2019 | 70,968 | 60,252 |
| Traverse Midstream Partners LLC, Senior Secured First Lien Advance Term Loan, 3M US L + 4.00%, 09/21/2024 ^(b) | 1,029,412 | 1,043,566 |
| | 1,885,443 | 1,701,612 |

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|---|-----------|-----------|
| Utex Industries Inc, Senior Secured First Lien New Initial Term Loan, 1M US L + 4.00%, 05/21/2021 | | 4,418,692 |
| Environmental Industries - 1.12% | | |
| EnergySolutions LLC, Senior Secured First Lien Advance Term Loan, 3M US L + 4.75%, 05/29/2020 ^(c) | 1,422,857 | 1,449,536 |
| Infiltrator Water Technologies LLC, Senior Secured First Lien Term B-1 Loan, 3M US L + 3.50%, 05/27/2022 | 986,424 | 1,001,220 |
| | | 2,450,756 |
| Forest Products and Paper - 0.07% | | |
| W/S Packaging Group Inc, Senior Secured First Lien Term Loan, 3M US L + 4.00%, 08/09/2019 | 157,042 | 142,646 |
| Healthcare and Pharmaceuticals - 21.50% | | |
| Alvogen Pharma US Inc, Senior Secured First Lien Term Loan, 1M US L + 5.00%, 04/01/2022 | 3,417,571 | 3,410,445 |
| American Renal Holdings Inc, Senior Secured First Lien New Term Loan B, 3M US L + 3.25%, 06/14/2024 | 1,463,723 | 1,458,234 |

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| | Principal Amount | Value |
|--|---------------------|-------------|
| Healthcare and Pharmaceuticals (continued) | | |
| Amneal Pharmaceuticals LLC, Senior Secured First Lien Term B Loan, 3M US L + 3.50%, 11/01/2019 | \$1,469,594 | \$1,479,330 |
| Arbor Pharmaceuticals LLC, Senior Secured First Lien Initial Term Loan, 3M US L + 5.00%, 07/05/2023 | 1,246,410 | 1,265,106 |
| ATI Holdings Acquisition Inc, Senior Secured First Lien Initial Term Loan, 3M US L + 3.50%, 05/10/2023 | 397,664 | 402,387 |
| Avantor, Inc, Senior Secured First Lien Term Loan, 3M US L + 4.00%, 09/20/2024 ^(b) | 1,644,737 | 1,651,595 |
| BioClinica-Clinverse Holdings Corp, Senior Secured First Lien Initial Term Loan, 3M US L + 4.25%, 10/20/2023 | 949,348 | 935,701 |
| BioClinica-Clinverse Holdings Corp, Senior Secured Second Lien Initial Term Loan, 3M US L + 8.25%, 10/04/2024 | 789,474 | 775,413 |
| Certara Holdco Inc, Senior Secured First Lien Initial Term Loan, 3M US L + 4.00%, 08/15/2024 ^(c) | 90,000 | 91,013 |
| CHG Healthcare Services Inc, Senior Secured First Lien Term B Loan, 3M US L + 3.25%, 06/07/2023 | 1,256,556 | 1,270,246 |
| Concordia Healthcare Corp, Senior Secured First Lien Dollar Term Loan, 1M US L + 4.25%, 10/21/2021 | 1,316,180 | 1,023,001 |
| Covenant Surgical Partners, Inc, Senior Secured First Lien Delayed Draw Loan, 3M US L + 4.75%, 09/27/2024 ^(b) | 173,077 | 172,644 |
| Covenant Surgical Partners, Senior Secured First Lien Term Loan, 3M US L + 4.75%, 09/27/2024 ^(b) | 576,923 | 575,481 |
| CPI Holdco LLC, Senior Secured Closing Date Term Loan, 3M US L + 4.00%, 03/21/2024 | 494,557 | 499,502 |
| CT Technologies Intermediate Holdings Inc, Senior Secured First Lien Initial Term Loan, 1M US L + 4.25%, 12/01/2021 | 781,850 | 783,804 |
| Endo Finance Co (Endo Luxembourg Finance Co. I S.a.r.l), Senior Secured First Lien Initial Term Loan, 1M US L + 4.25%, 04/29/2024 | 2,940,905 | 2,973,990 |
| Equian Buyer Corp (Fka Aeneas Buyer Corp), Senior Secured Delayed Draw Term Loan, 3M US L + 3.75%, 05/20/2024 | 374,450 | 380,067 |
| Equian Buyer Corp (Fka Aeneas Buyer Corp), Senior Secured First Lien Initial Term Loan, 3M US L + 3.75%, 05/20/2024 | 1,346,061 | 1,366,252 |
| Greenway Health LLC, Senior Secured First Lien Term Loan, 3M US L + 4.25%, 02/16/2024 | 1,375,862 | 1,382,741 |
| Horizon Pharma Inc, Senior Secured First Lien Second Amendment Refinancing Term Loan, 1M US L + 3.75%, 03/29/2024 | 594,439 | 600,755 |
| INC Research Holdings Inc, Senior Secured First Lien Initial Term B Loan, 3M US L + 0.00%, 08/01/2024 | 958,084 | 962,544 |
| Lanai Holdings III Inc, Senior Secured First Lien Initial Term Loan, 3M US L + 4.75%, 08/29/2022 | 1,134,826 | 1,102,909 |
| Midwest Physician Administrative Services LLC, Senior Secured Second Lien Initial Term Loan,: | | |
| 3M US L + 3.00%, 08/15/2024 | 431,655 | 432,196 |
| 3M US L + 7.00%, 08/15/2025 ^(c) | 640,000 | 641,600 |
| Netsmart Technologies Inc, Senior Secured First Lien Term C-1 Loan, 3M US L + 4.50%, 04/19/2023 ^(c) | 1,966,487 | 1,993,526 |
| nThrive Inc, Senior Secured First Lien Term B-2 Loan, 1M US L + 4.50%, 10/20/2022 | 2,644,215 | 2,655,783 |
| Onex Carestream Finance LP, Senior Secured First Lien Term Loan, 3M US L + 4.00%, 06/07/2019 | 197,354 | 197,847 |

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|---|-----------|-----------|
| Onex Carestream Finance LP, Senior Secured Second Lien Term Loan, 3M US L + 8.50%, 12/09/2019 | 3,696,944 | 3,631,471 |
| Onex Schumacher Finance LP, Senior Secured First Lien Initial Term Loan, 1M US L + 4.00%, 07/29/2022 | 2,103,926 | 2,106,556 |
| Ortho Clinical Diagnostics Inc, Senior Secured First Lien Initial Term Loan, 3M US L + 3.75%, 06/30/2021 | 481,938 | 484,148 |
| Packaging Coordinators Midco Inc, Senior Secured First Lien Initial Term Loan, 3M US L + 4.00%, 06/30/2023 | 2,241,737 | 2,243,138 |
| Phoenix Merger Sub, Inc, Senior Secured First Lien Initial Term Loan, 3M US L + 3.50%, 09/26/2024 ^(b) | 960,000 | 966,898 |
| Press Ganey Holdings Inc, Senior Secured Second Lien Initial Term Loan, 1M US L + 7.25%, 10/21/2024 | 681,818 | 695,455 |
| Project Ruby Ultimate Parent Corp, Senior Secured First Lien Closing Date Term Loan, 1M US L + 3.75%, 02/09/2024 | 422,116 | 425,371 |

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| | Principal Amount | Value |
|--|---------------------|-----------------------|
| Healthcare and Pharmaceuticals (continued) | | |
| Sterigenics-Nordion Holdings LLC, Senior Secured First Lien New Term B Loan, 1M US L + 3.00%, 05/16/2022 | \$291,811 | \$292,540 |
| Stratose Intermediate Holdings II LLC, Senior Secured First Lien Term Loan, 1M US L + 3.25%, 06/22/2023 | 467,297 | 471,970 |
| U.S. Anesthesia Partners Inc, Senior Secured First Lien Initial Term Loan, 1M US L + 3.25%, 06/23/2024 | 1,464,220 | 1,457,822 |
| U.S. Renal Care Inc, Senior Secured First Lien Initial Term Loan, 3M US L + 4.25%, 12/30/2022 | 2,515,813 | 2,442,225 |
| UIC Merger Sub Inc, Senior Secured First Lien Term Loan, 3M US L + 3.25%, 08/30/2024 | 286,738 | 287,366 |
| UIC Merger Sub Inc, Senior Secured Second Lien Term Loan, 3M US L + 7.00%, 08/28/2025 | 294,643 | 299,431 |
| Valeant Pharmaceuticals International Inc, Senior Secured First Lien Series F-1 Tranche B Term Loan, 3M US L + 4.75%, 04/01/2022 | 597,710 | 609,040 46,897,543 |
| High Tech Industries - 23.80% | | |
| Aerial Merger Sub Inc (Neustar), Senior Secured First Lien Term B2 Loan, 3M US L + 3.75%, 08/08/2024 | 952,381 | 961,705 |
| Aerial Merger Sub Inc, Senior Secured First Lien Term B Loan, 3M US L + 3.25%, 01/08/2020 | 490,807 | 496,125 |
| Aspect Software Inc, Senior Secured First Lien Exit Term Loan, 1M US L + 10.00%, 05/25/2020 | 4,008,264 | 3,968,181 |
| CompuCom Systems Inc, Senior Secured First Lien Term Loan, 1M US L + 3.25%, 05/11/2020 | 3,100,749 | 2,734,489 |
| Compuware Corporation, Senior Secured First Lien Tranche B-3 Term Loan, 1M US L + 4.25%, 12/15/2021 | 3,140,522 | 3,179,779 |
| CPI Acquisition Inc, Senior Secured First Lien Term Loan, 3M US L + 4.50%, 08/17/2022 | 1,947,370 | 1,408,601 |
| CPI International Inc, Senior Secured Second Lien Term Loan, 1M US L + 7.25%, 07/25/2025 | 209,150 | 210,065 |
| CPI International Inc, Senior Secured First Lien Initial Term Loan, 1M US L + 3.50%, 07/26/2024 | 471,698 | 472,290 |
| Cypress Semiconductor Corp, Senior Secured First Lien 2016 Incremental Term Loan, 1M US L + 2.75%, 07/05/2021 | 1,070,423 | 1,078,788 |
| Digicert Holdings, Inc, Senior Secured First Lien Term B Loan, 3M US L + 4.75%, 09/20/2024 ^(b) | 2,400,000 | 2,427,000 |
| Digicert Holdings, Inc, Senior Secured Second Lien Term Loan, 3M US L + 8.00%, 09/19/2025 ^(b) | 1,000,000 | 1,011,045 |
| Epicor Software Corporation, Senior Secured First Lien Term B Loan, 1M US L + 3.75%, 06/01/2022 | 975,762 | 978,963 |
| Exact Merger Sub LLC, Senior Secured First Lien Term Loan, 3M US L + 4.25%, 09/19/2024 ^(b) | 1,666,667 | 1,673,958 |
| Flexera Software LLC, Senior Secured Second Lien Term Loan, 3M US L + 7.00%, 04/02/2021 ^(b) | 1,387,500 | 1,389,234 |
| Hyland Software Inc, Senior Secured First Lien Term Loan, 1M US L + 3.25%, 07/01/2022 | 462,693 | 467,850 |
| | 322,086 | 329,735 |

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| | | |
|---|-----------|-----------|
| Hyland Software Inc, Senior Secured Second Lien Initial Loan, 1M US L + 7.00%, 07/07/2025 | | |
| Idera Inc, Senior Secured First Lien Delayed Draw Term Loan, 3M US L + 5.00%, 06/27/2024 | 231,818 | 233,557 |
| Idera Inc, Senior Secured First Lien Initial Term Loan, 1M US L + 5.00%, 06/28/2024 | 1,265,011 | 1,274,499 |
| Informatica Corporation, Senior Secured First Lien Dollar Term Loan, 3M US L + 3.50%, 08/05/2022 | 906,494 | 908,520 |
| Ivanti Software Inc, Senior Secured First Lien Term Loan, 1M US L + 4.25%, 01/22/2024 | 2,915,635 | 2,848,809 |
| Ivanti Software Inc, Senior Secured Second Lien Term Loan, 1M US L + 9.00%, 01/20/2025 | 2,000,000 | 1,966,260 |
| Mcafee, LLC, Senior Secured First Lien Closing Date Term Loan, 3M US L + 4.50%, 09/27/2024 ^(b) | 3,000,000 | 3,017,625 |
| MH Sub I LLC, Senior Secured First Lien Term Loan, 3M US L + 3.75%, 09/15/2024 | 2,255,639 | 2,247,180 |
| Pomeroy Group LLC, Senior Secured First Lien Initial Term Loan, 3M US L + 6.00%, 11/30/2021 ^(c) | 987,437 | 967,688 |
| Project Alpha Intermediate Holding Inc, Senior Secured First Lien Term Loan, 3M US L + 3.50%, 04/26/2024 | 2,975,827 | 2,913,528 |
| Project Leopard Holdings Inc, Senior Secured First Lien Term Loan, 3M US L + 5.50%, 07/07/2023 ^(c) | 555,556 | 562,500 |
| Ramundsen Public Sector LLC, Senior Secured First Lien Term Loan, 3M US L + 4.25%, 02/01/2024 | 546,703 | 550,804 |
| Rocket Software Inc, Senior Secured First Lien Term Loan, 3M US L + 4.25%, 10/13/2023 | 1,553,538 | 1,573,540 |
| Silverback Merger Sub Inc, Senior Secured First Lien Initial Term Loan, 3M US L + 4.00%, 08/21/2024 | 507,042 | 509,261 |
| SMS Systems Maintenance Services Inc, Senior Secured First Lien Initial Term Loan, 3M US L + 5.00%, 10/30/2023 | 1,760,385 | 1,720,776 |

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| | Principal Amount | Value |
|--|---------------------|-------------------------|
| High Tech Industries (continued) | | |
| SolarWinds Holdings Inc, Senior Secured First Lien 2017 Refinancing Term Loan 1M US L + 3.50%, 02/03/2023 | \$2,585,911 | \$2,597,224 |
| Sophia LP, Senior Secured First Lien Term B Loan, 3M US L + 3.25%, 09/30/2022 | 1,047,401 | 1,047,647 |
| Sybil Software LLC, Senior Secured First Lien Initial Refinancing Dollar Term Loan, 3M US L + 3.25%, 09/30/2023 | 1,180,575 | 1,187,405 |
| Synchronoss Technologies Inc, Senior Secured Initial Term Loan, 1M US L + 4.50%, 01/19/2024 | 788,581 | 747,969 |
| TIBCO Software Inc, Senior Secured First Lien Term B-1 Loan, 1M US L + 3.50%, 12/04/2020 | 670,531 | 673,800 |
| Verint Systems Inc, Senior Secured First Lien Initial Term Loan, 3M US L + 2.25%, 06/28/2024 | 462,877 | 464,421 |
| Veritas US Inc, Senior Secured First Lien Term Loan B Facility, 3M US L + 4.50%, 01/27/2023 | 1,097,426 | 1,109,657 51,910,478 |
| Hotels, Gaming and Leisure - 1.74% | | |
| AP Gaming I LLC, Senior Secured First Lien Term B Loan, 1M US L + 5.50%, 02/15/2024 | 2,171,976 | 2,218,130 |
| CWGS Group LLC, Senior Secured First Lien Term Loan, 3M US L + 3.75%, 11/08/2023 | 167,962 | 169,029 |
| Cyan Blue Holdco 3 Limited, Senior Secured First Lien Term B Loan, 3M US L + 3.50%, 07/26/2024 | 558,600 | 562,265 |
| Scientific Games International Inc, Senior Secured First Lien B-4 Term Loan, 3M US L + 3.25%, 08/14/2024 | 840,388 | 842,884 3,792,308 |
| Media Broadcasting and Subscription - 0.69% | | |
| Sable International Finance Limited (Cable and Wireless), Senior Secured First Lien Term B-3 Loan, 1M US L + 3.50%, 01/31/2025 | 1,521,701 | 1,509,215 |
| Metals and Mining - 1.74% | | |
| Canam Steel Corporation, Senior Secured First Lien Closing Date Term Loan, 3M US L + 5.50%, 06/29/2024 ^(c) | 1,662,500 | 1,668,734 |
| Fairmount Santrol Inc, Senior Secured First Lien Tranche B-2 Term Loan, 1M US L + 3.50%, 09/05/2019 | 1,446,917 | 1,436,969 |
| Murray Energy Corporation, Senior Secured First Lien Term B-2 Non-PIK Loan, 3M US L + 7.25%, 04/16/2020 | 739,152 | 680,187 3,785,890 |
| Retail - 1.70% | | |
| Apro LLC, Senior Secured First Lien Initial Term Loan, 1M US L + 4.00%, 08/08/2024 | 610,169 | 615,890 |
| Ascena Retail Group Inc, Senior Secured First Lien Tranche B Term Loan, 1M US L + 4.50%, 08/19/2022 | 286,982 | 235,087 |
| FullBeauty Brands Holdings Corp, Senior Secured First Lien Term Loan, 3M US L + 4.75%, 10/14/2022 ^(b) | 629,945 | 471,671 |
| Petco Animal Supplies Inc, Senior Secured First Lien Second Amendment Term Loan, 3M US L + 3.00%, 01/26/2023 | 311,403 | 257,946 |
| Pier 1 Imports (US) Inc, Senior Secured First Lien Initial Term Loan, 3M US L + 3.50%, 04/30/2021 | 2,015,625 | 1,942,559 |

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|--|-----------|----------------------|
| Sports Authority (The), Senior Secured First Lien Term B Loan, 3M US L + 0.00%, 11/16/2017 ^(d) | 3,907,779 | 195,389 3,718,542 |
| Services - Business - 15.68% | | |
| Advantage Sales & Marketing Inc, Senior Secured First Lien Incremental Term B-2 Loan, 3M US L + 3.25%, 07/25/2021 | 758,333 | 716,629 |
| Advantage Sales & Marketing Inc, Senior Secured Second Lien Initial Term Loan, 1M US L + 6.50%, 07/25/2022 ^(b) | 2,398,321 | 2,172,280 |
| Allied Universal Holdco LLC, Senior Secured First Lien Initial Term Loan, 3M US L + 3.75%, 07/28/2022 | 1,182,000 | 1,180,895 |
| AqGen Ascensus Inc, Senior Secured First Lien Replacement Term Loan, 3M US L + 4.00%, 12/05/2022 | 183,690 | 185,413 |
| BMC Software Finance Inc, Senior Secured First Lien Initial B-1 US Term Loan, 1M US L + 4.00%, 09/10/2022 | 858,981 | 864,663 |

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| | Principal Amount | Value |
|--|---------------------|-------------|
| Services - Business (continued) | | |
| Crossmark Holdings Inc, Senior Secured First Lien Term Loan, Series 0000, 3M US L + 3.50%, 12/20/2019 | \$3,274,945 | \$2,232,808 |
| Crossmark Holdings Inc, Senior Secured Second Lien Term Loan, 3M US L + 7.50%, 12/21/2020 | 1,500,000 | 600,000 |
| DTI Holdco Inc, Senior Secured First Lien Initial Term Loan, 3M US L + 5.25%, 10/02/2023 | 2,729,189 | 2,623,433 |
| GlobalLogic Holdings Inc, Senior Secured First Lien Closing Date Term Loan, 3M US L + 4.50%, 06/20/2022 ^(c) | 2,506,066 | 2,521,729 |
| Information Resources Inc, Senior Secured First Lien Initial Term Loan, 1M US L + 4.25%, 01/18/2024 | 2,160,360 | 2,184,664 |
| Information Resources Inc, Senior Secured Second Lien Initial Term Loan, 1M US L + 8.25%, 01/20/2025 | 2,000,000 | 2,003,750 |
| Inmar Inc, Senior Secured First Lien Initial Term Loan, 2M US L + 3.50%, 05/01/2024 | 1,287,097 | 1,288,435 |
| Inmar Inc, Senior Secured Second Lien Initial Term Loan, 2M US L + 8.00%, 05/01/2025 | 946,746 | 952,071 |
| LD Intermediate Holdings Inc, Senior Secured First Lien Initial Term Loan, 3M US L + 5.875%, 12/09/2022 | 1,962,500 | 1,847,203 |
| Neff Rental LLC, Senior Secured Second Lien Closing Date Term Loan, 3M US L + 6.25%, 06/09/2021 | 3,105,673 | 3,115,378 |
| Sedgwick Claims Management Services Inc, Senior Secured Second Lien Incremental Term Loan, 3M US L + 5.75%, 02/28/2022 | 3,160,377 | 3,195,932 |
| SurveyMonkey Inc, Senior Secured First Lien Term Loan, 3M US L + 4.50%, 04/13/2024 ^(c) | 2,512,317 | 2,531,160 |
| Transaction Network Services, Senior Secured First Lien Initial Term Loan, 1M US L + 4.00%, 08/14/2022 | 380,621 | 382,345 |
| Travel Leaders Group LLC, Senior Secured First Lien Term B Loan, 3M US L + 4.50%, 01/25/2024 | 262,500 | 266,439 |
| TravelCLICK Inc, Senior Secured Second Lien Initial Term Loan, 1M US L + 7.75%, 11/08/2021 ^(c) | 1,818,182 | 1,827,273 |
| TRC Companies Inc, Senior Secured First Lien Term Loan, 1M US L + 4.00%, 05/24/2024 | 1,500,000 | 1,512,660 |
| | | 34,205,160 |
| Services - Consumer - 4.49% | | |
| American Residential Services LLC, Senior Secured First Lien Term Loan, 1M US L + 4.00%, 06/30/2022 | 708,835 | 711,497 |
| Big Jack Holdings LP, Senior Secured First Lien Term Loan B, 1M US L + 4.25%, 03/20/2024 ^(c) | 578,145 | 581,758 |
| KUEHG Corp, Senior Secured First Lien Term B-2 Loan, 3M US L + 3.75%, 08/12/2022 | 1,426,890 | 1,425,114 |
| KUEHG Corp, Senior Secured Second Lien Initial Term Loan, 1M US L + 8.25%, 08/15/2025 | 3,250,000 | 3,250,000 |
| NVA Holdings Inc, Senior Secured Second Lien Term Loan, 3M US L + 7.00%, 08/14/2022 | 1,297,848 | 1,309,204 |
| Red Lobster Management LLC, Senior Secured First Lien Initial Term Loan, 1M US L + 5.25%, 07/28/2021 ^(c) | 266,555 | 271,220 |
| Renaissance Learning Inc, Senior Secured First Lien Initial Term Loan, 3M US L + 3.75%, 04/09/2021 | 1,675,574 | 1,689,187 |
| Spin Holdco Inc, Senior Secured First Lien Term B-1 Loan, 2M US L + 3.75%, 11/14/2022 | 548,780 | 551,936 |

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| | | |
|--|-----------|-----------|
| | | 9,789,916 |
| Telecommunications - 7.43% | | |
| Alorica Inc, Senior Secured First Lien Term B Loan, 1M US L + 3.75%, 06/30/2022 | 674,326 | 679,383 |
| Centurylink Inc, Senior Secured First Lien Term B Loan, 3M US L + 2.75%, 01/31/2025 | 2,575,069 | 2,499,426 |
| Cologix Holdings Inc, Senior Secured Second Lien Initial Term Loan, 1M US L + 7.00%, 03/20/2025 | 1,523,309 | 1,541,086 |
| Digicel International Finance Limited, Senior Secured First Lien Term Loan, 3M US L + 3.75%, 05/27/2024 | 838,323 | 842,909 |
| Frontier Communications Corporation, Senior Secured First Lien Term B-1 Loan, 1M US L + 3.75%, 06/17/2024 | 220,500 | 210,028 |
| Greeneden US Holdings II LLC, Senior Secured First Lien Tranche B-2 Dollar Term Loan, 3M US L + 3.75%, 12/01/2023 | 461,601 | 465,476 |
| Masergy Holdings Inc, Senior Secured First Lien 2017 Replacement Term Loan, 3M US L + 3.75%, 12/15/2023 ^(c) | 615,504 | 620,120 |
| Masergy Holdings Inc, Senior Secured Second Lien Initial Term Loan, 3M US L + 8.50%, 12/16/2024 | 500,000 | 506,250 |
| Mitel US Holdings, Inc, Senior Secured First Lien Term B Term Loan, 3M US L + 3.75%, 09/21/2023 ^(b) | 779,412 | 783,796 |

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| | Principal Amount | Value |
|---|---------------------|-------------|
| Telecommunications (continued) | | |
| Peak 10 Holding Corporation, Senior Secured First Lien Term Loan, 3M US L + 3.50%, 08/01/2024 | \$727,273 | \$728,938 |
| Peak 10 Holding Corporation, Senior Secured Second Lien Term Loan, 3M US L + 7.25%, 08/01/2025 | 771,429 | 777,534 |
| Tierpoint LLC, Senior Secured First Lien Term Loan, 1M US L + 3.75%, 05/06/2024 | 1,813,854 | 1,824,429 |
| Vertiv Group Corporation, Senior Secured First Lien Term B Loan, 1M US L + 4.00%, 11/30/2023 | 2,667,708 | 2,692,157 |
| Windstream Services LLC, Senior Secured First Lien New Tranche B-6 Term Loan, 1M US L + 4.00%, 03/29/2021 | 2,275,688 | 2,042,430 |
| | | 16,213,962 |
| Transportation Cargo - 0.26% | | |
| REP WWEX Acquisition Parent LLC, Senior Secured First Lien Term Loan, 3M US L + 4.50%, 02/03/2024 | 572,336 | 573,767 |
| Transportation Consumer - 2.52% | | |
| Air Medical Group Holdings Inc, Senior Secured First Lien 2016 New Term Loan, 1M US L + 4.00%, 04/28/2022 | 477,825 | 478,064 |
| Air Medical Group Holdings Inc, Senior Secured First Lien Term B Loan, 3M US L + 4.25%, 09/26/2024 ^(b) | 2,000,000 | 2,001,880 |
| Lineage Logistics LLC, Senior Secured First Lien Term Loan, 1M US L + 3.50%, 04/07/2021 | 3,007,193 | 3,018,004 |
| | | 5,497,948 |
| Utilities Electric - 3.84% | | |
| Eastern Power LLC, Senior Secured First Lien Term Loan, 1M US L + 3.75%, 10/02/2023 | 867,278 | 873,007 |
| Exgen Texas Power LLC, Senior Secured First Lien Term Loan Non-PIK, 3M US L + 4.75%, 09/20/2021 | 987,140 | 542,927 |
| Granite Acquisition Inc, Senior Secured Second Lien Term B Loan, 3M US L + 7.25%, 12/19/2022 | 2,421,507 | 2,430,588 |
| Green Energy Partners / Stonewall LLC, Senior Secured First Lien Term B-1 Conversion Advance Loan, 3M US L + 5.50%, 11/13/2021 ^(c) | 500,000 | 475,000 |
| Panda Liberty LLC, Senior Secured First Lien Construction B-1 Facility Term Loan, 3M US L + 6.50%, 08/21/2020 | 1,447,035 | 1,294,199 |
| Panda Patriot LLC (fka Moxie Patriot LLC), Senior Secured First Lien Construction B-1 Facility Term Loan, 3M US L + 5.75%, 12/18/2020 | 719,615 | 672,840 |
| Pike Corp, Senior Secured First Lien Initial Term Loan, 1M US L + 3.50%, 09/20/2024 | 796,306 | 807,505 |
| Sandy Creek Energy Associates LP, Senior Secured First Lien Term Loan, 3M US L + 4.00%, 11/09/2020 | 1,555,106 | 1,274,215 |
| | | 8,370,281 |
| Wholesale - 0.67% | | |
| Staples Inc, Senior Secured First Lien Initial Term Loan, 3M US L + 4.00%, 08/15/2024 | 1,461,538 | 1,456,708 |
| TOTAL FLOATING RATE LOAN INTERESTS | | |
| (Cost \$296,303,684) | | 292,634,828 |

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CORPORATE BONDS - 27.54%

Banking, Finance, Insurance and Real Estate - 4.63%

| | | |
|--|-----------|------------|
| AssuredPartners Inc, Senior Unsecured Bond, 7.000%, 08/15/2025 ^(e) | 1,136,000 | 1,165,820 |
| Fly Leasing Limited, Senior Unsecured Bond, 6.750%, 12/15/2020 | 500,000 | 521,875 |
| HUB International Ltd, Senior Unsecured Bond, 8.125%, 07/15/2019 ^{(e)(f)} | 2,025,000 | 2,033,859 |
| Onex York Acquisition Co, Senior Unsecured Bond, 8.500%, 10/01/2022 ^(e) | 3,500,000 | 3,465,000 |
| Solera LLC / Solera Finance, Senior Unsecured Bond, 10.500%, 03/01/2024 ^(e) | 2,550,000 | 2,915,798 |
| | | 10,102,352 |

Beverage, Food and Tobacco - 1.69%

| | | |
|--|---------|---------|
| CEC Entertainment Inc, Senior Unsecured Bond, 8.000%, 02/15/2022 | 345,000 | 359,662 |
|--|---------|---------|

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| | Principal Amount | Value |
|--|---------------------|--------------------------|
| Beverage, Food and Tobacco (continued) | | |
| PF Chang's China Bistro Inc, Senior Unsecured Bond, 10.250%, 06/30/2020 ^(e) | \$3,377,000 | \$3,317,903 3,677,565 |
| Capital Equipment - 0.72% | | |
| Diebold Inc, Senior Unsecured Bond, Series WI, 8.500%, 04/15/2024 | 500,000 | 543,885 |
| Hardwoods Acquisition Inc, Senior Secured Bond, 7.500%, 08/01/2021 ^(e) | 289,000 | 268,770 |
| NWH Escrow Corp, Senior Secured Bond, 7.500%, 08/01/2021 ^(e) | 832,000 | 759,200 1,571,855 |
| Construction and Building - 5.02% | | |
| Builders FirstSource Inc, Senior Unsecured Bond, 10.750%, 08/15/2023 ^(e) | 2,020,000 | 2,312,900 |
| FBM Finance Inc, Senior Secured Bond, 8.250%, 08/15/2021 ^(e) | 1,590,000 | 1,709,250 |
| Great Lakes Dredge & Dock Corp, Senior Unsecured Bond, Series WI, 8.000%, 05/15/2022 | 1,835,000 | 1,912,987 |
| PriSo Acquisition Corp / Building Pro, Senior Unsecured Bond, 9.000%, 05/15/2023 ^(e) | 3,477,000 | 3,711,698 |
| Zachry Holdings Inc, Senior Unsecured Bond, 7.500%, 02/01/2020 ^(e) | 1,250,000 | 1,293,750 10,940,585 |
| Containers, Packaging and Glass - 1.01% | | |
| ARD Finance SA, Senior Unsecured Bond, 7.125%, 09/15/2023 ^(f) | 400,000 | 428,000 |
| Coveris Holdings SA, Senior Unsecured Bond, 7.875%, 11/01/2019 ^(e) | 331,000 | 327,690 |
| Flex Acquisition Co Inc, Senior Unsecured Bond, 6.875%, 01/15/2025 ^(e) | 1,250,000 | 1,300,000 |
| Reynolds GRP ISS / Reynold, Senior Unsecured Bond, 7.000%, 07/15/2024 ^(e) | 140,000 | 149,362 2,205,052 |
| Energy, Oil and Gas - 1.84% | | |
| Calumet Specialty Prod, Senior Unsecured Bond, 7.750%, 04/15/2023 | 1,600,000 | 1,568,000 |
| Comstock Resources Inc, Senior Unsecured Bond, : 10.000%, 03/15/2020 ^(f) | 250,000 | 250,000 |
| 9.500%, 06/15/2020 ^(f) | 2,149,731 | 1,719,785 |
| CSI Compressco LP / CSI Compressco Finance Inc, Senior Unsecured Bond, 7.250%, 08/15/2022 | 500,000 | 465,000 4,002,785 |
| Environmental Industries - 0.21% | | |
| GFL Environmental Inc, Senior Unsecured Bond, 9.875%, 02/01/2021 ^(e) | 431,000 | 461,601 |
| Forest Products and Paper - 1.30% | | |
| Tembec Industries Inc, Senior Secured Bond, 9.000%, 12/15/2019 ^(e) | 2,765,000 | 2,845,185 |
| Healthcare and Pharmaceuticals - 3.21% | | |
| Avantor, Inc, Senior Unsecured Bond, 9.000%, 10/01/2025 ^(e) | 3,000,000 | 3,071,250 |
| Endo Finance Co (Endo Luxembourg Finance Co. I S.a.r.l), Senior Unsecured Bond, 5.875%, 10/15/2024 ^(e) | 203,000 | 213,657 |
| InVentiv Group Holdings Inc, Senior Unsecured Bond, 7.500%, 10/01/2024 ^(e) | 152,000 | 169,480 |
| Surgery Center Holdings Inc, Senior Unsecured Bond, 8.875%, 04/15/2021 ^(e) | 1,500,000 | 1,578,750 |
| Tenet Healthcare Corp, Senior Unsecured Bond, 7.000%, 08/01/2025 ^(e) | 1,143,000 | 1,077,278 |
| Valeant Pharmaceuticals International Inc, Senior Unsecured Bond, : | | |

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| | | |
|--|-----------|-----------|
| 6.500%, 03/15/2022 ^(e) | 520,000 | 549,900 |
| 7.000%, 03/15/2024 ^(e) | 323,000 | 344,803 |
| | | 7,005,118 |
| High Tech Industries - 2.61% | | |
| BMC Software Inc, Senior Unsecured Bond, 7.250%, 06/01/2018 | 456,000 | 469,110 |
| Boxer Parent Co Inc, Senior Unsecured Bond, 9.000%, 10/15/2019 ^{(e)(f)} | 1,000,000 | 1,001,250 |
| Global A&T Electronics, Senior Unsecured Bond, 10.000%, 02/01/2019 ^{(d)(e)} | 1,500,000 | 1,271,250 |
| Infor US Inc, Senior Unsecured Bond, 6.500%, 05/15/2022 | 1,000,000 | 1,041,870 |
| Riverbed Technology Inc, Senior Unsecured Bond, 8.875%, 03/01/2023 ^(e) | 2,004,000 | 1,916,325 |
| | | 5,699,805 |

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| | Principal Amount | Value |
|--|---------------------|-------------|
| Hotels, Gaming and Leisure - 0.67% | | |
| Scientific Games International Inc, Senior Secured Bond, 7.000%, 01/01/2022 ^(e) | \$1,370,000 | \$1,457,338 |
| Media Advertising, Printing and Publishing - 0.57% | | |
| McGraw-Hill Global Education, Senior Unsecured Bond, 7.875%, 05/15/2024 ^(e) | 230,000 | 227,700 |
| Southern Graphics Inc, Senior Unsecured Bond, 8.375%, 10/15/2020 ^(e) | 1,000,000 | 1,018,750 |
| | | 1,246,450 |
| Media Broadcasting and Subscription - 1.42% | | |
| Cablevision Systems Corp, Senior Unsecured Bond, 8.000%, 04/15/2020 | 1,400,000 | 1,555,750 |
| Cequel Communications Holdings I, Senior Unsecured Bond, 5.125%, 12/15/2021 ^(e) | 1,500,000 | 1,533,750 |
| | | 3,089,500 |
| Media Diversified and Production - 0.33% | | |
| Gray Television Inc, Senior Unsecured Bond, 5.125%, 10/15/2024 ^(e) | 720,000 | 725,400 |
| Services - Business - 0.56% | | |
| Infinity ACQ LLC / FI Corp, Senior Unsecured Bond, 7.250%, 08/01/2022 ^(e) | 1,250,000 | 1,228,125 |
| Telecommunications - 0.96% | | |
| Avaya Inc, Senior Secured Bond, 7.000%, 04/01/2019 ^{(d)(e)} | 316,000 | 268,600 |
| Digicel Limited, Senior Unsecured Bond, 6.000%, 04/15/2021 ^(e) | 750,000 | 734,917 |
| Frontier Communications, Senior Unsecured Bond, 10.500%, 09/15/2022 | 1,250,000 | 1,093,750 |
| | | 2,097,267 |
| Transportation Consumer - 0.79% | | |
| Air Canada, Senior Unsecured Bond, 7.750%, 04/15/2021 ^(e) | 1,500,000 | 1,713,750 |
| TOTAL CORPORATE BONDS | | |
| (Cost \$58,885,938) | | 60,069,733 |
| Shares | | |
| COMMON STOCK - 0.35% | | |
| Energy, Oil and Gas - 0.35% | | |
| SandRidge Energy Inc ^(g) | 37,842 | \$760,246 |
| TOTAL COMMON STOCK | | |
| (Cost \$1,750,000) | 760,246 | |
| WARRANTS - 0.01% | | |
| Energy, Oil and Gas - 0.01% | | |
| Comstock Resources Inc, expires 9/2/2018 at \$0.01 ^(g) | 3,438 | 20,903 |
| TOTAL WARRANTS | | |
| (Cost \$-) | 20,903 | |
| Total Investments - 162.06% | | |

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| | |
|--|---------------|
| (Cost \$356,939,622) | 353,485,710 |
| Liabilities in Excess of Other Assets - (5.21)% | (11,364,171) |
| Mandatory Redeemable Preferred Shares - (9.17)% (liquidation preference plus distributions payable on term preferred shares) | (20,000,000) |
| Leverage Facility - (47.68)% | (104,000,000) |
| Net Assets - 100.00% | \$218,121,539 |

Amounts above are shown as a percentage of net assets as of September 30, 2017.

Investment Abbreviations:

LIBOR - London Interbank Offered Rate

Libor Rates:

1M US L - 1 Month LIBOR as of September 30, 2017 was 1.23%

2M US L - 2 Month LIBOR as of September 30, 2017 was 1.27%

3M US L - 3 Month LIBOR as of September 30, 2017 was 1.33%

(a) Floating or variable rate security. The reference rate is described above. The rate in effect as of September 30, 2017 is based on the reference rate plus the displayed spread as of the security's last reset date.

All or a portion of this position has not settled as of September 30, 2017. The interest rate shown represents the (b) stated spread over the London Interbank Offered Rate ("LIBOR" or "L") or the applicable LIBOR floor; the Fund will not accrue interest until the settlement date, at which point the LIBOR will be established.

(c) The level 3 assets were a result of unavailable quoted prices from an active market or the unavailability of other significant observable inputs.

(d) Security is in default as of period end and is therefore non-income producing.

Security exempt from registration under Rule 144A of the Securities Act of 1933. Total market value of Rule 144A securities amounts to \$48,140,059, which represented approximately 22.07% of net assets as of September 30, (e) 2017. Such securities may normally be sold to qualified institutional buyers in transactions exempt from registration.

(f) Option to convert to pay-in-kind security.

(g) Non-income producing security.

NOTE 1. ORGANIZATION

Blackstone / GSO Long-Short Credit Income Fund (the "Fund" or "BGX") is a diversified, closed-end management investment company. BGX was organized as a Delaware statutory trust on October 22, 2010. BGX was registered under the Investment Company Act of 1940, as amended (the "1940 Act"), on October 26, 2010. BGX commenced operations on January 27, 2011. Prior to that date, BGX had no operations other than matters relating to its organization and the sale and issuance of 5,236 common shares of beneficial interest in BGX to GSO / Blackstone Debt Funds Management LLC (the "Adviser") at a price of \$19.10 per share. The Adviser serves as the investment adviser for BGX. BGX's common shares are listed on the New York Stock Exchange (the "Exchange") and trade under the ticker symbol "BGX."

BGX's primary investment objective is to provide current income, with a secondary objective of capital appreciation. BGX seeks to achieve its investment objectives by employing a dynamic long-short strategy in a diversified portfolio of loans and fixed-income instruments of predominantly U.S. corporate issuers, including first and second lien secured loans ("Secured Loans" or "Loans") and high-yield corporate debt securities of varying maturities. BGX's long positions in loans and fixed-income instruments will typically be rated below investment grade at the time of purchase.

On November 17, 2016 the Board of Trustees approved a change to BGX's investment guidelines that took effect in January 2017. Under the new investment guidelines, BGX's long positions, either directly or through the use of derivatives, are not limited. BGX's short positions, either directly or through the use of derivatives will continue to be limited to 30% of the Fund's net assets.

BGX was previously classified as a non-diversified investment company for purposes of the 1940 Act. As a result of ongoing operations, BGX is now classified as a diversified company as of April 1, 2014. This means that with respect to 75% of the Fund's total assets, no more than 5% of the Fund's total assets may be invested in any one issuer, excepting cash and cash items, U.S. government securities and securities of other investment companies. BGX may not resume operating in a non-diversified manner without first obtaining shareholder approval in accordance with the 1940 Act.

NOTE 2. SIGNIFICANT ACCOUNTING POLICIES

The following is a summary of significant accounting policies followed by the Fund in the preparation of its financial statements. The preparation of its financial statements is in accordance with accounting principles generally accepted in the United States of America ("GAAP"), which requires management to make estimates and assumptions that affect the reported amounts and disclosures in the financial statements. Actual results could differ from those estimates and these differences could be material. BGX is considered an investment company for financial reporting purposes under GAAP.

Portfolio Valuation: BGX's net asset value ("NAV") is determined daily on each day that the Exchange is open for business, as of the close of the regular trading session on the Exchange. The Fund calculates NAV per share by subtracting liabilities (including accrued expenses or dividends) from the total assets (the value of the securities plus cash or other assets, including interest accrued but not yet received) and dividing the result by the total number of outstanding common shares of the Fund.

Loans are primarily valued by using a composite loan price from a nationally recognized loan pricing service. The methodology used by BGX's nationally recognized loan pricing provider for composite loan prices is to value loans at the mean of the bid and ask prices from one or more brokers or dealers. Collateralized Loan Obligations ("CLOs") are valued at the price provided by a nationally recognized pricing service. The prices provided by the nationally recognized pricing service are typically based on the evaluated mid price of each of the CLOs. Corporate bonds and convertible bonds, other than short-term investments, are valued at the price provided by a nationally recognized pricing service. The prices provided by the nationally recognized pricing service are typically based on the mean of

bid and ask prices for each corporate bond security. In determining the value of a particular investment, pricing services may use certain information with respect to transactions in such investments, quotations from dealers, pricing matrices, market transactions in comparable investments, various relationships observed in the market between investments and calculated yield measures based on valuation technology commonly employed in the market for such investments. Short-term debt investments, if any, having a remaining maturity of 60 days or less when purchased would be valued at cost adjusted for amortization of premiums and accretion of discounts. Equity securities for which market quotations are available are valued at the last sale price or official closing price on the primary market or exchange on which they trade. Any investments and other assets for which such current market quotations are not readily available are generally valued at fair value (“Fair Valued Assets”) as determined in good faith by a committee of the Adviser (“Fair Valued Asset Committee”) under procedures established by, and under the general supervision and responsibility of, the Fund’s Board of Trustees. A Fair Valued Asset Committee meeting may be called at any time by any member of the Fair Valued Asset Committee. The pricing of all Fair Valued Assets and determinations thereof shall be reported by the Fair Valued Asset Committee to the Board at each regularly scheduled quarterly meeting.

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Various inputs are used to determine the value of BGX's investments. Observable inputs are inputs that reflect the assumptions market participants would use in pricing the asset or liability developed based on market data obtained from sources independent of the reporting entity. Unobservable inputs are inputs that reflect the reporting entity's own assumptions about the assumptions market participants would use in pricing the asset or liability developed based on the best information available in the circumstances. The three-tier hierarchy of inputs is summarized in the three broad Levels listed below.

Level 1 — Unadjusted quoted prices in active markets for identical investments at the measurement date.

Level 2 — Significant observable inputs (including quoted prices for similar investments, interest rates, prepayment speeds, credit risk, etc.).

Level 3 — Significant unobservable inputs (including the Fund's own assumption in determining the fair value of investments).

The valuation techniques used by the Fund to measure fair value during the period ended September 30, 2017 maximized the use of observable inputs and minimized the use of unobservable inputs. The categorization of a value determined for investments and other financial instruments is based on the pricing transparency of the investment and other financial instruments and does not necessarily correspond to BGX's perceived risk of investing in those securities.

The following table summarizes the valuation of BGX's investments under the fair value hierarchy levels as of September 30, 2017:

Blackstone / GSO Long-Short Credit Income Fund

| Investments in Securities at Value* | Level 1 - Quoted Prices | Level 2 - Significant Observable Inputs | Level 3 - Significant Unobservable Inputs | Total |
|---|-------------------------------|--|--|-------------|
| Floating Rate Loan Interests | | | | |
| Automotive | \$— | \$4,320,078 | \$ 1,481,181 | \$5,801,259 |
| Banking, Finance, Insurance and Real Estate | — | 18,703,667 | 2,818,555 | 21,522,222 |
| Beverage, Food and Tobacco | — | 13,161,039 | 937,816 | 14,098,855 |
| Capital Equipment | — | 2,971,986 | 1,880,055 | 4,852,041 |
| Chemicals, Plastics and Rubber | — | 4,821,190 | 1,105,667 | 5,926,857 |
| Construction and Building | — | 17,041,348 | 6,524,801 | 23,566,149 |
| Consumer Goods Durable | — | 8,165,109 | 645,870 | 8,810,979 |
| Containers, Packaging and Glass | — | 3,534,177 | 1,455,620 | 4,989,797 |
| Energy, Oil and Gas | — | 4,387,097 | 31,595 | 4,418,692 |
| Environmental Industries | — | 1,001,220 | 1,449,536 | 2,450,756 |
| Healthcare and Pharmaceuticals | — | 44,171,404 | 2,726,139 | 46,897,543 |
| High Tech Industries | — | 50,380,290 | 1,530,188 | 51,910,478 |
| Metals and Mining | — | 2,117,156 | 1,668,734 | 3,785,890 |
| Services - Business | — | 27,324,998 | 6,880,162 | 34,205,160 |
| Services - Consumer | — | 8,936,938 | 852,978 | 9,789,916 |
| Telecommunications | — | 15,593,842 | 620,120 | 16,213,962 |
| Utilities Electric | — | 7,895,281 | 475,000 | 8,370,281 |
| Other | — | 25,023,991 | — | 25,023,991 |
| Corporate Bonds | — | 60,069,733 | — | 60,069,733 |
| Common Stock | 760,246 | — | — | 760,246 |

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| | | | | |
|---------------------|-----------|---------------|--------------|---------------|
| Rights and Warrants | – | 20,903 | – | 20,903 |
| Total | \$760,246 | \$319,641,447 | \$33,084,017 | \$353,485,710 |

*Refer to each Fund's Portfolio of Investments for a listing of securities by type.

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The changes of the fair value of investments for which BGX has used Level 3 inputs to determine the fair value are as follows:

| | Floating Rate Loan Interests | Total |
|---|------------------------------------|---------------|
| Blackstone/GSO Long-Short Credit Income Fund | | |
| Balance as of December 31, 2016 | \$ 19,304,681 | \$ 19,304,681 |
| Accrued discount/ premium | 69,022 | 69,022 |
| Realized Gain/(Loss) | 114,692 | 114,692 |
| Change in Unrealized Appreciation/(Depreciation) | (72,756) | (72,756) |
| Purchases | 14,057,655 | 14,057,655 |
| Sales Proceeds | (9,807,602) | (9,807,602) |
| Transfer into Level 3 | 12,178,099 | 12,178,099 |
| Transfer out of Level 3 | (2,759,774) | (2,759,774) |
| Balance as of September 30, 2017 | \$33,084,017 | \$33,084,017 |
| Net change in unrealized appreciation/(depreciation) attributable to Level 3 investments held at September 30, 2017 | \$(83,505) | \$(83,505) |

Information about Level 3 fair value measurements as of September 30, 2017:

| | Fair Value at 9/30/2017 | Valuation Technique(s) | Unobservable Input(s) | Value/Range |
|---------------------------------|----------------------------|---------------------------------------|--------------------------|-------------|
| Floating Rate Loan Interests | \$33,084,017 | Third-party vendor pricing service | Broker quotes | N/A |

The Fund evaluates transfers into or out of Level 1, 2 and 3 as of the end of the reporting period. There were no transfers between Level 1 and 2 during the period. Securities were transferred from Level 2 to Level 3 because of a lack of observable market data due to decrease in market activity and information for these securities. Other securities were moved from Level 3 to Level 2 as observable inputs were available for purposes of valuing those assets.

Securities Transactions and Investment Income: Securities transactions are recorded on trade date for financial reporting purposes. Interest income, including accretion of discount and amortization of premium, is recorded on the accrual basis. Realized gains and losses from securities transactions and foreign currency transactions, if any, are recorded on the basis of identified cost.

NOTE 3. SENIOR AND SECURED FLOATING RATE LOANS

BGX includes first and second lien secured, floating rate loans that are made to U.S. and, to a limited extent, non-U.S. corporations, partnerships, and other business entities ("Borrowers"), in its definition of "Secured Loans". Under normal market conditions, at least 70% of BGX's Managed Assets (defined below) will be invested in Secured Loans. BGX defines its "Managed Assets" as total assets (including any assets attributable to any leverage used) minus the sum of BGX's accrued liabilities (other than liabilities related to the principal amount of leverage). At September 30, 2017, 85.54% of BGX's Managed Assets were held in Secured Loans.

Loans hold a senior position in the capital structure of a business entity, are secured with specific collateral and have a claim on the assets and/or stock of the Borrower that is senior to that held by unsecured creditors, subordinated debt holders and stockholders of the Borrower.

Loans often require prepayments from Borrowers' excess cash flows or permit the Borrowers to repay at their election. The degree to which Borrowers repay, whether as a contractual requirement or at their election, cannot be predicted with accuracy. As a result, the actual remaining maturity may be substantially less than the stated maturities shown. However, floating rate loans typically have an expected average life of two to four years. Floating rate loans typically have rates of interest which are re-determined periodically, either daily, monthly, quarterly or semi-annually by reference to a floating base lending rate, primarily the London Interbank Offered Rate (LIBOR), plus a premium or credit spread.

Loans are subject to the risk of payment defaults of scheduled interest or principal. Such non-payment could result in a reduction of income, a reduction in the value of the investment and a potential decrease in the net asset value of the Fund. Risk of loss of income is generally higher for subordinated unsecured loans or debt, which are not backed by a security interest in any specific collateral. There can be no assurance that the liquidation of any collateral securing a Loan would satisfy the Borrower's obligation to the Fund in the event of non-payment of scheduled interest or principal payments, or that such collateral could be readily liquidated.

Second lien loans generally are subject to similar risks as those associated with investments in first lien loans except that such loans are subordinated in payment and/or lower in lien priority to first lien holders. In the event of default on a second lien loan, the first priority lien holder has first claim to the underlying collateral of the loan. Second lien loans are subject to the additional risk that the cash flow of the Borrower and property securing the loan or debt, if any, may be insufficient to meet scheduled payments after giving effect to the senior obligations of the Borrower. At September 30, 2017, BGX had invested \$49,926,655 in second lien secured loans.

Loans can be rated below investment grade or may also be unrated. As a result, the risks associated with Loans may be similar to the risks of other below investment grade securities, although they are senior and secured in contrast to other below investment grade securities, which are often subordinated or unsecured. BGX typically invests in Loans rated below investment grade, which are considered speculative because of the credit risk of the Borrowers. Such companies are more likely than investment grade issuers to default on their payments of interest and principal owed to BGX, and such defaults could reduce net asset value and income distributions. The amount of public information available with respect to below investment grade loans will generally be less extensive than that available for registered or exchange-listed securities. In evaluating the creditworthiness of Borrowers, the Adviser will consider, and may rely in part, on analyses performed by others. The Adviser's established best execution procedures and guidelines require trades to be placed for execution only with broker-dealer counterparties approved by the Counterparty Committee of the Adviser. The factors considered by the Counterparty Committee when selecting and approving brokers and dealers include, but are not limited to: (i) quality, accuracy, and timeliness of execution, (ii) review of the reputation, financial strength and stability of the financial institution, (iii) willingness and ability of the counterparty to commit capital, (iv) ongoing reliability and (v) access to underwritten offerings and secondary markets. The Counterparty Committee regularly reviews each broker-dealer counterparty based on the foregoing factors.

BGX may acquire Loans through assignments or participations. BGX typically acquires these Loans through assignment, and if BGX acquires a Loan through participation, it will seek to elevate a participation interest into an assignment as soon as practicably possible. The purchaser of an assignment typically succeeds to all the rights and obligations of the assigning institution and becomes a lender under the credit agreement with respect to the debt obligation; however, the purchaser's rights can be more restricted than those of the assigning institution, and BGX may not be able to unilaterally enforce all rights and remedies under the Loan and with regard to any associated collateral. A participation typically results in a contractual relationship only with the institution participating out the interest, not with the Borrower. Sellers of participations typically include banks, broker-dealers, other financial institutions and lending institutions. The Adviser has adopted best execution procedures and guidelines to mitigate credit and counterparty risk in the atypical situation when BGX must acquire a Loan through a participation. BGX had no outstanding participations as of September 30, 2017.

NOTE 4. LEVERAGE

The Fund entered into a Credit Agreement (the "Agreement") with a bank to borrow money pursuant to a two-year revolving line of credit ("Leverage Facility") dated July 29, 2014, as amended on January 26, 2015, July 28, 2015, July 26, 2016, and July 25, 2017 to borrow up to a limit of \$112 million. Borrowings under the Agreement are secured by the assets of the Fund. Interest is charged at a rate of 1.00% above LIBOR, with LIBOR measured for the period commencing on the date of the making of such LIBOR Loan (or the last date upon which any other Loan was converted to, or continued as, such LIBOR Loan) and ending on the numerically corresponding day in the calendar month that is one (1) week or one (1), two (2), three (3), six (6) or nine (9) months thereafter, as the Fund may elect, or such other periods as the lender may agree in its sole and absolute discretion. Under the terms of the Agreement, the Fund must pay a 0.20% commitment fee on any undrawn amounts. Interest and fees are payable quarterly. The Fund may elect to extend the Agreement for a further period with the consent of the lending bank. At September 30, 2017, BGX had borrowings outstanding under its Leverage Facility of \$104 million, at an interest rate of 2.31%. Due to the short term nature of the Agreement, face value approximates fair value at September 30, 2017. This fair value is based on Level 2 inputs under the three tier fair valuation hierarchy (see Note 2). For the period ended September 30, 2017 the average borrowings under BGX's Leverage Facility and the average interest rate were \$103,780,220 and 1.85% respectively.

On July 27, 2016, BGX issued 20,000 Mandatory Redeemable Preferred Shares (“MRPS”) with an aggregate liquidation preference of \$20 million, rated “AA” by Fitch Ratings. BGX used the proceeds of the offering to make additional investments for BGX’s portfolio. The final redemption date of the MRPS is July 27, 2023. BGX makes quarterly dividend payments on the MRPS at an annual dividend rate of 3.61%.

Under the Agreement and the governing documents of the MRPS, the Fund has agreed to certain covenants and additional investment limitations while the leverage is outstanding. The Fund agreed to maintain asset coverage of three times over borrowings. Compliance with the investment restrictions and calculations are performed by the Fund's custodian. As of September 30, 2017, the Fund was in compliance with all required investment limitations and asset coverage requirements related to its leverage.

The use of leverage by the Fund can create risks. Changes in the value of the Fund's portfolio, including securities bought with the proceeds of leverage, are borne entirely by the holders of common shares of the Fund. All costs and expenses related to any form of leverage used by the Fund are borne entirely by common shareholders. If there is a net decrease or increase in the value of the Fund's investment portfolio, the leverage may decrease or increase, as the case may be, the net asset value per common share to a greater extent than if the Fund did not utilize leverage. As of September 30, 2017, BGX's leverage represented 36.24% of the Fund's Managed Assets (with the borrowings under the Leverage Facility representing 30.40% of Managed Assets and the MRPS representing 5.84% of Managed Assets).

Item 2. Controls and Procedures.

(a) The Registrant's principal executive officer and principal financial officer have concluded that the Registrant's disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940, as amended) are effective based on their evaluation of these controls and procedures as of a date within 90 days of the filing date of this Report.

(b) There was no change in the Registrant's internal control over financial reporting (as defined in Rule 30a-3(d) under the Investment Company Act of 1940, as amended) that occurred during the Registrant's last fiscal quarter that has materially affected, or is reasonably likely to materially affect, the Registrant's internal control over financial reporting.

Item 3. Exhibits.

Separate certifications for the Registrant's principal executive officer and principal financial officer, as required by Section 302 of the Sarbanes-Oxley Act of 2002 and Rule 30a-2(a) under the Investment Company Act of 1940, as amended, are attached as Exhibit 99.CERT.

SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the Registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

Blackstone / GSO Long-Short Credit Income Fund

By: /s/ Daniel H. Smith, Jr.
Daniel H. Smith, Jr. (Principal Executive Officer)
Chairman, Chief Executive Officer and President

Date: November 29, 2017

By: /s/ Doris Lee-Silvestri
Doris Lee-Silvestri (Principal Financial Officer)
Treasurer and Chief Financial Officer

Date: November 29, 2017

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the Registrant and in the capacities and on the dates indicated.

By: /s/ Daniel H. Smith, Jr.
Daniel H. Smith, Jr. (Principal Executive Officer)
Chairman, Chief Executive Officer and President

Date: November 29, 2017

By: /s/ Doris Lee-Silvestri
Doris Lee-Silvestri (Principal Financial Officer)
Treasurer and Chief Financial Officer

Date: November 29, 2017