

Blackstone / GSO Strategic Credit Fund
Form N-Q
May 30, 2013

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: 811-22686

Blackstone / GSO Strategic Credit 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: (800) 831-5776

Date of fiscal year end: December 31

Date of reporting period: March 31, 2013

Item 1. Schedule of Investments.

Blackstone / GSO Strategic Credit Fund

Portfolio of Investments

March 31, 2013 (Unaudited)

| | Moody's Rating | Principal Amount | Market Value |
|---|----------------|------------------|--------------|
| FLOATING RATE LOAN INTERESTS^(a) - 108.55% | | | |
| Aerospace and Defense - 3.86% | | | |
| Booz Allen Hamilton, Inc., Senior Secured Tranche B First Lien Initial Term Loan, 4.500%, 7/27/2019 | Ba2 | \$1,990,000 | \$2,022,129 |
| Camp Systems International Holdings Co., Senior Secured First Lien Refinance Term Loan, 5.250%, 05/31/2019 | B1 | 6,965,000 | 7,056,416 |
| DAE Aviation Holdings, Inc., Senior Secured First Lien Term B-1 Loan, 6.250%, 11/02/2018 | B3 | 4,092,238 | 4,168,968 |
| DAE Aviation Holdings, Inc., Senior Secured First Lien Term B-2 Loan, 6.250%, 11/02/2018 | B3 | 1,855,148 | 1,889,932 |
| Digitalglobe, Inc., Senior Secured First Lien New Term Loan, 3.750%, 01/31/2020 | Caa1 | 848,896 | 861,761 |
| Landmark Aviation (LM U.S. Member LLC), Senior Secured First Lien Canadian Term Loan, 5.750%, 10/25/2019 | B3 | 649,414 | 659,155 |
| Landmark Aviation (LM U.S. Member LLC), Senior Secured First Lien Initial Term Loan, 5.750%, 10/25/2019 | B3 | 7,663,086 | 7,778,032 |
| Landmark Aviation (LM U.S. Member LLC), Senior Secured Second Lien Initial Term Loan, 9.500%, 10/26/2020 | B3 | 2,000,000 | 2,050,000 |
| Sequa Corp., Senior Secured First Lien Term Loan, 5.250%, 06/19/2017 | B2 | 6,892,644 | 7,018,159 |
| | | | 33,504,552 |
| Automotive - 2.13% | | | |
| CCC Information Services, Inc., Senior Secured First Lien Term Loan, 5.250%, 12/20/2019 | B1 | 3,030,380 | 3,070,532 |
| Chrysler Group LLC, Senior Secured Tranche B First Lien Term Loan, 6.000%, 05/24/2017 | Ba2 | 2,984,810 | 3,044,715 |
| FRAM Group Holdings, Inc. (aka Autoparts Holdings), Senior Secured First Lien Term Loan, 6.500%, 07/31/2017 | B2 | 2,920,209 | 2,965,225 |
| Jason, Inc., Senior Secured First Lien Term Loan, 5.000%, 02/28/2019 | B1 | 2,000,000 | 2,007,500 |
| Navistar International Corp., Senior Secured Tranche B First Lien Term Loan, 7.000%, 08/17/2017 | B3 | 4,987,500 | 5,054,208 |
| TI Group Automotive Systems LLC, Senior Secured First Lien Additional Term Loan, 5.500%, 03/28/2019 | Ba3 | 2,307,692 | 2,330,769 |
| | | | 18,472,949 |
| Banking, Finance, and Real Estate - 5.25% | | | |
| Alliant Holdings I, Inc., Senior Secured First Lien Term Loan, 5.000%, 12/20/2019 | B2 | 9,821,429 | 9,966,737 |
| AmWins Group LLC, Senior Secured First Lien Term B Loan, 5.000%, 09/06/2019 | B2 | 1,995,000 | 2,023,060 |
| Asurion LLC, Senior Secured Tranche B-1 First Lien Incremental Term Loan, 4.500%, 05/24/2019 | Ba2 | 7,980,000 | 8,079,271 |
| Cunningham Lindsey Corp., Senior Secured First Lien Term Loan, 5.000%, 12/10/2019 | B1 | 9,351,563 | 9,532,796 |
| Duff and Phelps Corp., Senior Secured First Lien Term Loan, 0.280%, 03/14/2020 | B1 | 1,071,429 | 1,085,496 |
| First Data Corp., Senior Secured First Lien Extended 2018 Dollar Term Loan, 5.204%, 03/26/2018 | B1 | 1,909,091 | 1,905,874 |
| HarbourVest Partners LP, Senior Secured First Lien New Term Loan, 4.750%, 11/21/2017 | Ba3 | 3,069,952 | 3,085,301 |

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| | | | |
|--|----|-----------|------------|
| Nuveen Investments, Inc., Senior Secured First Lien New Term Loan, 5.204%, 05/13/2017 | B3 | 7,000,000 | 7,146,265 |
| SNL Financial LC, Senior Secured First Lien Term Loan, 5.500%, 10/23/2018 | B2 | 2,660,000 | 2,674,404 |
| | | | 45,499,204 |

Beverage, Food and Tobacco - 2.57%

| | | | |
|---|-----|-----------|------------|
| Advance Pierre Foods, Inc., Senior Secured First Lien Term Loan, 5.750%, 07/10/2017 | B1 | 4,394,392 | 4,464,702 |
| Advance Pierre Foods, Inc., Senior Secured Second Lien Term Loan, 9.500%, 10/10/2017 | B1 | 6,944,444 | 7,193,299 |
| Del Monte Corp., Senior Secured First Lien Initial Term Loan, 4.000%, 03/08/2018 | Ba3 | 3,990,000 | 4,032,713 |
| Fairway Group Acquisition Co., Senior Secured First Lien Term Loan, 6.750%, 08/17/2018 | B2 | 3,482,522 | 3,547,819 |
| U.S. Foodservice, Inc., Senior Secured First Lien Term Loan, 5.750%, 03/31/2017 | B3 | 2,981,830 | 3,024,216 |
| | | | 22,262,749 |

Capital Equipment - 2.39%

| | | | |
|---|-----|-----------|-----------|
| BakerCorp International, Inc., Senior Secured First Lien Replacement Term Loan, 4.250%, 02/07/2020 | Ba3 | 5,000,000 | 5,045,075 |
| Dematic S.A., Senior Secured First Lien Term Loan, 5.250%, 12/18/2019 | B2 | 4,433,333 | 4,488,750 |

| | Moody's Rating | Principal Amount | Market Value |
|--|----------------|------------------|--------------|
| Capital Equipment (continued) | | | |
| Edwards (Cayman Islands II) Ltd., Senior Secured First Lien Term B Loan, 4.750%, 03/22/2020 | B3 | \$2,828,283 | \$2,842,424 |
| Sensus U.S.A., Inc. (fka Sensus Metering Systems), Senior Secured Second Lien Term Loan, 8.500%, 05/09/2018 | Ba2 | 6,450,000 | 6,494,344 |
| Unifrax I LLC, Senior Secured First Lien Dollar Term Loan, 4.250%, 11/28/2018 | Ba3 | 898,477 | 909,061 |
| Unifrax I LLC, Senior Secured First Lien Euro Term Loan, 4.133%, 11/28/2018 | Ba3 | 697,674 | 898,788 |
| | | | 20,678,442 |
| Chemicals, Plastics and Rubber - 4.87% | | | |
| Arizona Chemical U.S., Inc., Senior Secured First Lien Term Loan, 5.250%, 12/22/2017 | Ba3 | 755,618 | 769,627 |
| Berry Plastics Corp., Senior Secured First Lien Term D Loan, 3.500%, 02/08/2020 | B2 | 9,146,341 | 9,142,180 |
| Houghton International, Inc., Senior Secured First Lien Term Loan, 5.000%, 12/20/2019 | B1 | 748,125 | 760,985 |
| Ineos Finance PLC, Senior Secured First Lien Dollar Term Loan, 6.500%, 05/04/2018 | B1 | 4,987,406 | 5,080,021 |
| Nusil Technology LLC, Senior Secured First Lien Term Loan, 5.000%, 04/07/2017 | B1 | 4,558,972 | 4,599,593 |
| Pinnacle Operating Corp., Senior Secured First Lien Term B Loan, 6.750%, 11/15/2018 | B2 | 11,193,750 | 11,333,672 |
| Tronox, Senior Secured First Lien Term Loan, 4.500%, 03/13/2020 | Ba2 | 1,974,724 | 2,006,191 |
| U.S. Coatings Acquisition, Inc., Senior Secured First Lien Initial Term B Loan, 4.750%, 02/01/2020 | B2 | 8,391,608 | 8,517,063 |
| | | | 42,209,332 |
| Construction and Building - 1.84% | | | |
| Custom Building Products, Inc., Senior Secured First Lien Term Loan, 6.000%, 12/16/2019 | B1 | 12,818,222 | 13,074,587 |
| SRS Distribution, Inc., Senior Secured First Lien Term Loan, 4.750%, 09/02/2019 | B2 | 2,894,737 | 2,916,462 |
| | | | 15,991,049 |
| Consumer Goods Durable - 2.52% | | | |
| AOT Bedding Super Holdings LLC (AKA National Bedding/Serta), Senior Secured First Lien Term B Loan, 5.000%, 10/01/2019 | B2 | 7,000,000 | 7,107,625 |
| Apex Tool Group LLC, Senior Secured First Lien Term Loan, 4.500%, 01/31/2020 | B2 | 1,779,935 | 1,806,634 |
| Hupah Finance, Inc., Senior Secured First Lien Initial Term Loan, 4.500%, 01/21/2019 | B2 | 2,466,945 | 2,505,491 |
| MModal, Inc., Senior Secured First Lien Term B Loan, 6.750%, 08/15/2019 | Ba3 | 8,462,909 | 8,206,399 |
| Spectrum Brands, Inc., Senior Secured First Lien Term B Loan, 4.500%, 12/17/2019 | Ba3 | 2,158,053 | 2,193,391 |
| | | | 21,819,540 |
| Consumer Goods Non Durable - 1.81% | | | |
| Acosta, Inc., Senior Secured First Lien Term D Loan, 5.000%, 03/01/2018 | B1 | 4,901,836 | 4,979,971 |
| Hostess Brands, Senior Secured First Lien Term Loan, 6.750%, 03/12/2020 | B3 | 1,363,636 | 1,397,727 |
| KIK Custom Products, Inc., Senior Secured First Lien Canadian Term Loan, 2.460%, 06/02/2014 | B2 | 145,955 | 140,065 |
| KIK Custom Products, Inc., Senior Secured First Lien U.S. Term Loan, 2.460%, 06/02/2014 | B2 | 851,405 | 817,043 |
| Sagittarius Brands, Inc., Senior Secured First Lien Term B Loan, 6.250%, 09/28/2018 | B1 | 8,409,091 | 8,325,000 |
| | | | 15,659,806 |
| Containers, Packaging and Glass - 3.66% | | | |
| Berlin Packaging LLC, Senior Secured First Lien Term Loan, 4.750%, 04/02/2019 | B1 | 3,548,387 | 3,586,089 |

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|--|-----|------------|------------|
| Berlin Packaging LLC, Senior Secured Second Lien Term Loan, 8.750%, 03/28/2020 | B2 | 714,286 | 721,875 |
| Bway Corp. (aka ICL Industrial Containers), Senior Secured First Lien Term B Loan, 4.503%, 08/06/2017 | Ba3 | 12,082,173 | 12,251,323 |
| John Henry Holdings, Inc. (aka Multi Packaging Solutions), Senior Secured First Lien Term Loan, 6.000%, 12/06/2018 | B2 | 11,970,000 | 12,239,325 |
| Sealed Air Corp., Senior Secured First Lien Term B-1 Facility Loan, 4.000%, 10/03/2018 | Ba1 | 2,919,960 | 2,966,563 |
| | | | 31,765,175 |

Energy Electricity - 1.83%

| | | | |
|--|-----|-----------|------------|
| NXP B.V. (NXP Fundings LLC), Senior Secured Tranche C First Lien Term Loan, 4.750%, 01/10/2020 | B1 | 4,987,500 | 5,107,200 |
| Star West Generation LLC, Senior Secured First Lien Term B Advance Loan, 5.000%, 03/13/2020 | Ba3 | 5,037,576 | 5,107,901 |
| Topaz Power Holdings LLC, Senior Secured First Lien Term Loan, 5.250%, 02/26/2020 | B1 | 5,543,484 | 5,640,494 |
| | | | 15,855,595 |

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| | Moody's Rating | Principal Amount | Market Value |
|--|----------------|------------------|--------------|
| Energy, Oil and Gas - 5.71% | | | |
| Ameriforge Group, Inc., Senior Secured First Lien Term Loan, 6.000%, 12/19/2019 | B2 | \$6,982,500 | \$7,090,170 |
| Boomerang Tube LLC, Senior Secured First Lien Term Loan, 11.009%, 10/11/2017 | B3 | 1,975,000 | 1,999,687 |
| Brock Holdings III, Inc., Senior Secured Second Lien Term Loan, 10.000%, 03/16/2018 | B1 | 833,333 | 844,791 |
| Buffalo Gulf Coast Terminals LLC, Senior Secured First Lien Term Loan, 5.250%, 10/31/2017 | Ba1 | 2,653,333 | 2,713,033 |
| EMG Utica LLC, Senior Secured First Lien Term Loan, 4.750%, 03/26/2020 | B2 | 1,888,112 | 1,902,273 |
| NFR Energy LLC (Sabine Oil & Gas LLC), Senior Secured First Lien Mission Term Loan, 8.750%, 12/31/2018 | Caa1 | 3,276,596 | 3,364,671 |
| Plains Exploration & Production Co., Senior Secured First Lien Term B Loan, 4.000%, 11/30/2019 | Ba3 | 4,166,667 | 4,182,292 |
| Ruby Western Pipeline Holdings LLC, Senior Secured First Lien Term Loan, 3.500%, 03/27/2020 | Ba2 | 1,475,904 | 1,496,197 |
| Samson Investment Co., Senior Secured Second Lien Initial Term Loan, 6.000%, 09/25/2018 | B1 | 4,000,000 | 4,053,760 |
| Sheridan Production Partners LP, Senior Secured Tranche B-2 First Lien Term Loan [PRT I], 5.000%, 10/01/2019 | B1 | 5,739,857 | 5,804,430 |
| Sheridan Production Partners LP, Senior Secured Tranche B-2 First Lien Term Loan [PRT I-A], 5.000%, 10/01/2019 | B1 | 760,578 | 769,135 |
| Sheridan Production Partners LP, Senior Secured Tranche B-2 First Lien Term Loan, 5.000%, 10/01/2019 | B1 | 464,566 | 469,792 |
| Tallgrass Energy Partners LP, Senior Secured First Lien Term Loan, 5.250%, 11/13/2018 | Ba3 | 12,310,918 | 12,572,586 |
| W3 Co., Senior Secured First Lien Term Loan, 5.750%, 03/13/2020 | B1 | 1,118,012 | 1,129,662 |
| W3 Co., Senior Secured Second Lien Term Loan, 9.250%, 09/13/2020 | Caa1 | 1,058,824 | 1,085,294 |
| | | | 49,477,773 |

Environmental Industries - 1.70%

| | | | |
|--|-----|-----------|------------|
| ADS Waste Holdings, Inc., Senior Secured Tranche B First Lien Term Loan, 4.250%, 10/09/2019 | B2 | 8,977,500 | 9,090,661 |
| Progressive Waste Solutions, Ltd., Senior Secured First Lien Term B Loan, 3.500%, 10/24/2019 | Ba1 | 1,813,636 | 1,840,279 |
| Tervita Corp., Senior Secured First Lien Term Loan, 6.250%, 05/15/2018 | B2 | 3,761,905 | 3,814,816 |
| | | | 14,745,756 |

Healthcare and Pharmaceuticals - 12.23%

| | | | |
|--|-----|-----------|-----------|
| ABB Con-Cise Optical Group LLC, Senior Secured First Lien Term Loan, 5.500%, 02/06/2019 | B2 | 2,941,176 | 2,965,088 |
| Ardent Medical Services, Inc., Senior Secured First Lien Term Loan, 6.750%, 07/02/2018 | B1 | 5,131,496 | 5,234,126 |
| ATI Physical Therapy, Senior Secured First Lien Term Loan, 5.750%, 12/20/2019 | B2 | 735,000 | 746,025 |
| Axcan Pharmaceuticals, Inc., Senior Secured First Lien Term B-1 Loan, 5.500%, 02/10/2017 | B1 | 2,979,683 | 3,010,969 |
| Axcan Pharmaceuticals, Inc., Senior Secured First Lien Term B-2 Loan, 5.500%, 02/10/2017 | B1 | 3,974,912 | 4,016,649 |
| Bausch & Lomb, Inc., Senior Secured First Lien Bridge Loan, 0.283%, 01/01/2020 | B1 | 3,000,000 | 3,022,500 |
| Capsugel Holdings U.S., Inc., Senior Secured First Lien Initial Term Loan, 4.750%, 08/01/2018 | B1 | 5,761,388 | 5,867,628 |
| Carestream Health, Inc., (aka Onex Carestream Finance LP), Senior Secured First Lien Term B Loan, 5.000%, 02/27/2017 | B1 | 5,963,104 | 5,998,793 |
| CHG Buyer Corp., Senior Secured First Lien Term Loan, 5.000%, 11/19/2019 | B2 | 4,976,188 | 5,050,060 |
| CHG Buyer Corp., Senior Secured Second Lien Term Loan, 9.000%, 11/19/2020 | B2 | 3,000,000 | 3,088,755 |
| Convatec, Inc. (aka Cidron Healthcare, Ltd.), Senior Secured First Lien Dollar Term Loan, 5.000%, 12/22/2016 | Ba3 | 4,038,047 | 4,116,789 |
| Drumm Investors LLC (aka Golden Living), Senior Secured First Lien Term Loan, 5.000%, 05/04/2018 | B1 | 6,963,509 | 6,751,366 |
| Emergency Medical Services Corp., (aka AMR/EMCare), Senior Secured First Lien Initial Term Loan, 4.000%, 05/25/2018 | B1 | 1,726,397 | 1,748,512 |

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|---|-----|-----------|-----------|
| Harvard Drug Group LLC, Senior Secured First Lien Term Loan, 5.000%, 10/29/2019 | B2 | 5,969,693 | 6,070,432 |
| Ikaria Acquisition, Inc., Senior Secured First Lien Term Loan, 7.750%, 09/18/2017 | B1 | 4,477,500 | 4,522,275 |
| Immucor, Inc., Senior Secured First Lien Term B-2 Loan, 5.000%, 08/17/2018 | Ba3 | 471,364 | 478,437 |
| IMS Health, Inc., Senior Secured First Lien Tranche B-1 Term Loan, 3.750%, 09/01/2017 | Ba3 | 2,062,667 | 2,087,677 |
| National Mentor Holdings, Inc., Senior Secured Tranche B-1 First Lien Term Loan, 6.500%, 02/09/2017 | Ba3 | 8,954,337 | 9,096,128 |
| National Specialty Hospitals, Senior Secured First Lien Initial Term Loan, 8.250%, 02/03/2017 | B2 | 4,000,000 | 3,990,000 |
| Par Pharmaceutical Co., Inc., Senior Secured First Lien Additional Term B-1 Loan, 4.250%, 09/30/2019 | B1 | 6,965,044 | 7,048,450 |
| RadNet, Inc., Senior Secured Tranche B First Lien Term Loan, 6.500%, 10/10/2018 | B2 | 7,214,477 | 7,315,948 |
| Sheridan Healthcare, Inc., Senior Secured Second Lien Initial Term Loan, 9.000%, 07/01/2019 | B1 | 2,727,273 | 2,786,373 |
| Sheridan Holdings, Inc., Senior Secured First Lien Initial Term Loan, 4.500%, 06/29/2018 | B1 | 2,128,046 | 2,148,337 |

| | Moody's Rating | Principal Amount | Market Value |
|---|----------------|------------------|--------------|
| Healthcare and Pharmaceuticals (continued) | | | |
| Smile Brands Group, Inc., Senior Secured First Lien Term B Loan, 7.000%, 12/21/2017 | Ba3 | \$4,987,277 | \$4,725,445 |
| Surgery Center Holdings, Inc., Senior Secured First Lien Term Loan, 6.500%, 02/06/2017 | B1 | 1,994,891 | 1,999,879 |
| United Surgical Partners International, Inc., Senior Secured New Tranche B First Lien Term Loan, 7.000%, 04/03/2019 | Ba3 | 2,132,143 | 2,150,138 |
| | | | 106,036,779 |
| High Tech Industries - 14.16% | | | |
| Aspect Software, Inc., Senior Secured First Lien Term B Loan, 7.000%, 05/09/2016 | Ba3 | 5,906,976 | 5,993,099 |
| Attachmante Corp., Senior Secured Second Lien Term Loan, 11.000%, 11/22/2018 | B1 | 6,000,000 | 6,063,750 |
| Audio Visual Services Group, Senior Secured First Lien Term Loan, 6.750%, 11/9/2018 | B1 | 9,460,825 | 9,460,825 |
| Blackboard, Inc., Senior Secured First Lien Term B-2 Loan, 6.250%, 10/04/2018 | B1 | 13,939,650 | 14,166,169 |
| CompuCom Systems, Inc., Senior Secured First Lien Term Loan, 6.500%, 10/04/2018 | B2 | 8,805,517 | 8,987,131 |
| Excelitas Technologies, Inc. (fka IDS Acquisition), Senior Secured First Lien Term B Loan, 5.000%, 11/29/2016 | B1 | 4,939,756 | 4,989,154 |
| EZE Software, Senior Secured First Lien Term Loan, 4.750%, 03/14/2020 | B1 | 1,333,333 | 1,355,560 |
| Hyland Software, Inc., Senior Secured First Lien Term Loan, 5.500%, 10/25/2019 | B2 | 9,893,238 | 9,973,620 |
| Kronos, Inc. (aka Seahawk Acquisition Corp.), Senior Secured First Lien Incremental Term Loan, 4.500%, 10/30/2019 | B1 | 8,977,500 | 9,119,659 |
| Kronos, Inc. (aka Seahawk Acquisition Corp.), Senior Secured Second Lien Term Loan, 9.750%, 04/30/2020 | B1 | 3,076,923 | 3,223,077 |
| Lawson Software, Inc. (kfa SoftBrands, Inc.), Senior Secured First Lien Term B-2 Loan, 5.250%, 04/05/2018 | B2 | 3,980,000 | 4,049,650 |
| Microsemi Corp., Senior Secured First Lien Term Loan, 3.750%, 02/19/2020 | Ba2 | 2,151,047 | 2,174,708 |
| Presidio, Inc., Senior Secured First Lien Term Loan, 5.750%, 03/31/2017 | B1 | 4,477,500 | 4,527,872 |
| Rocket Software, Inc., Senior Secured First Lien Term Loan, 5.750%, 02/08/2018 | B1 | 2,874,351 | 2,894,112 |
| Sirius Computer, Inc. (SCS Holdings I), Senior Secured First Lien Term Loan, 7.000%, 12/07/2018 | Ba3 | 5,538,462 | 5,621,538 |
| Sophia LP, Senior Secured First Lien Additional Term B Loan, 4.500%, 07/19/2018 | Ba3 | 1,995,000 | 2,026,671 |
| Technicolor SA, Senior Secured First Lien Term A2 Facility Loan, 7.000%, 05/26/2016 | B3 | 1,504,172 | 1,520,470 |
| Technicolor SA, Senior Secured First Lien Term B2 Facility Loan, 8.000%, 05/26/2017 | B3 | 3,900,108 | 3,942,365 |
| TriZetto Group, Inc. (TZ Merger Sub, Inc.), Senior Secured First Lien Term Loan, 4.750%, 05/02/2018 | B1 | 1,796,546 | 1,809,059 |
| TriZetto Group, Inc. (TZ Merger Sub, Inc.), Senior Secured Second Lien Term Loan, 8.500%, 03/28/2019 | B1 | 1,288,768 | 1,308,100 |
| Vertafore, Inc., Senior Secured Second Lien Term Loan, 9.750%, 10/27/2017 | B1 | 9,250,000 | 9,481,250 |
| Wall Street Systems Holdings, Inc., Senior Secured First Lien Term Loan, 5.750%, 10/25/2019 | Ba3 | 7,125,000 | 7,218,516 |
| Wesco Distribution, Senior Secured First Lien Term Loan, 4.503%, 12/04/2019 | Ba3 | 2,857,143 | 2,895,828 |
| | | | 122,802,183 |
| Hotels, Gaming and Leisure - 3.16% | | | |
| AMC Entertainment, Inc., Senior Secured First Lien Term B3 Loan, 4.750%, 02/22/2018 | B2 | 994,962 | 1,004,041 |
| Centaur LLC, Senior Secured First Lien Term Loan, 5.250%, 02/20/2019 | B1 | 3,333,333 | 3,387,500 |
| Corner Investment Propco LLC, Senior Secured First Lien Term B Loan, 11.000%, 11/04/2019 | B3 | 3,000,000 | 3,045,000 |
| MGM Resorts, Inc., Senior Secured First Lien Term A Loan, 3.284%, 12/20/2017 | B2 | 2,493,750 | 2,502,478 |
| MGM Resorts, Inc., Senior Secured First Lien Term B Loan, 4.250%, 12/20/2019 | B2 | 5,782,609 | 5,885,973 |
| OSI Restaurant Partners LLC, Senior Secured First Lien Term Loan, 4.750%, 10/28/2019 | B3 | 4,156,579 | 4,220,549 |
| Zuffa LLC, Senior Secured First Lien Term B Loan, 4.000%, 02/25/2020 | Ba3 | 7,241,379 | 7,350,000 |
| | | | 27,395,541 |

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Media Advertising, Printing and Publishing - 2.61%

| | | | |
|--|-----|-----------|------------|
| Cenveo Corp., Senior Secured First Lien Term B Facility Loan, 7.000%, 12/21/2016 | Ba3 | 1,989,822 | 1,999,771 |
| Getty Images, Inc., Senior Secured First Lien Initial Term Loan, 4.750%, 10/18/2019 | B1 | 6,982,500 | 7,088,110 |
| McGraw-Hill Global Education Holdings LLC, Senior Secured First Lien Term Loan, 9.000%, 03/18/2019 | B2 | 4,166,667 | 4,036,479 |
| Playboy Enterprises, Inc., Senior Secured First Lien Term B Loan, 8.250%, 03/06/2017 | B2 | 3,430,422 | 3,464,727 |
| SGS International, Inc. (aka Southern Graphics/Logo Merger Sub), Senior Secured First Lien Term Loan, 5.000%, 10/17/2019 | B1 | 5,985,000 | 6,056,072 |
| | | | 22,645,159 |

Media Broadcasting and Subscription - 3.01%

| | | | |
|---|------|-----------|-----------|
| Cumulus Media Holdings, Inc., Senior Secured First Lien Term Loan, 4.500%, 09/17/2018 | Caa1 | 4,975,000 | 5,051,690 |
| Entercom Radio LLC, Senior Secured First Lien Term B Loan, 5.000%, 11/23/2018 | B2 | 2,107,190 | 2,149,007 |

| | Moody's Rating | Principal Amount | Market Value |
|--|----------------|------------------|--------------|
| Media Broadcasting and Subscription (continued) | | | |
| FoxCo Acquisition Sub. LLC, Senior Secured First Lien Term Loan, 5.500%, 07/14/2017 | B1 | \$2,742,658 | \$2,796,648 |
| Hubbard Radio LLC, Senior Secured First Lien Term Loan, 4.500%, 04/28/2017 | Ba3 | 1,018,082 | 1,030,808 |
| NEP/NCP Holdco, Inc., Senior Secured First Lien Term Loan, 4.750%, 01/22/2020 | B1 | 1,671,788 | 1,694,775 |
| Nexstar Broadcasting, Inc. (aka Mission Broadcasting, Inc.), Senior Secured First Lien Mission Term Loan, 4.500%, 12/03/2019 | Ba3 | 907,636 | 925,226 |
| Nexstar Broadcasting, Inc. (aka Mission Broadcasting, Inc.), Senior Secured First Lien Term B Loan, 4.500%, 12/03/2019 | Ba3 | 2,146,909 | 2,188,516 |
| RCN Corp., Senior Secured First Lien Term B Loan, 5.250%, 03/02/2020 | B1 | 3,690,593 | 3,756,341 |
| SESAC Holdings, Inc., Senior Secured First Lien Term Loan, 6.000%, 02/15/2019 | B1 | 2,464,412 | 2,490,596 |
| Univision Communications, Inc., Senior Secured First Lien Term C1 Loan, 4.750%, 03/01/2020 | B2 | 4,000,000 | 4,026,860 |
| | | | 26,110,467 |
| Metals and Mining - 1.05% | | | |
| MRC Global (aka McJunkin Corp.), Senior Secured First Lien Term B Loan, 6.250%, 11/08/2019 | Ba2 | 8,993,269 | 9,133,789 |
| Retail - 11.18% | | | |
| Academy, Ltd., Senior Secured First Lien Initial Term Loan, 4.750%, 08/03/2018 | B2 | 9,950,000 | 10,105,469 |
| Albertson's, Inc., Senior Secured First Lien Term Loan, 5.750%, 02/26/2016 | B1 | 3,333,333 | 3,394,933 |
| Bass Pro Group LLC, Senior Secured First Lien New Term Loan, 4.042%, 11/20/2019 | B1 | 8,673,913 | 8,779,908 |
| BJ's Wholesale Club, Inc., Senior Secured First Lien Replacement Term Loan, 4.250%, 09/26/2019 | B2 | 5,985,000 | 6,052,631 |
| Burlington Coat Factory Warehouse Corp., Senior Secured First Lien Term B-1 Loan, 5.500%, 02/23/2017 | B3 | 2,776,843 | 2,819,148 |
| Chinos Acquisition Corp. (aka J. Crew Group, Inc.), Senior Secured First Lien New Term B1 Loan, 4.000%, 03/07/2018 | B1 | 3,979,747 | 4,031,742 |
| Cole Haan LLC, Senior Secured First Lien Term Loan, 5.750%, 01/30/2020 | B2 | 1,333,333 | 1,352,500 |
| Collective Brands Finance, Inc. (aka Payless ShoeSource), Senior Secured First Lien Term Loan, 7.250%, 10/09/2019 | B1 | 10,142,162 | 10,299,062 |
| Container Store, Inc., Senior Secured First Lien Term B3 Loan, 6.250%, 04/08/2019 | B3 | 1,892,593 | 1,911,519 |
| DBP Holdings Corp, Senior Secured First Lien Initial Term Loan, 5.000%, 10/11/2019 | B2 | 7,260,870 | 7,365,208 |
| Leslie's Poolmart, Inc., Senior Secured Tranche B First Lien Term Loan, 5.250%, 10/16/2019 | B2 | 9,952,400 | 10,111,041 |
| Neiman Marcus Group, Inc., Senior Secured First Lien Extended Term Loan, 4.000%, 05/16/2018 | B2 | 6,562,500 | 6,631,144 |
| Renfro Corp., Senior Secured First Lien New Term B Loan, 5.750%, 01/30/2019 | B2 | 666,667 | 675,833 |
| Smart & Final Stores LLC, Senior Secured First Lien Term Loan, 5.750%, 11/15/2019 | B3 | 15,391,113 | 15,636,448 |
| Sports Authority, Inc. (aka TSA), Senior Secured First Lien Term B Loan, 7.500%, 11/16/2017 | B3 | 3,979,644 | 4,019,460 |
| The Gymboree Corp., Senior Secured First Lien Term Loan, 5.000%, 02/23/2018 | B1 | 1,937,036 | 1,882,043 |
| Yankee Candle Co., Inc., Senior Secured First Lien Term B Loan, 5.250%, 04/02/2019 | Ba2 | 1,814,244 | 1,829,801 |
| | | | 96,897,890 |
| Services - Business - 7.78% | | | |
| 4L Holdings Corp. (aka Clover Technology), Senior Secured First Lien Term Loan, 6.765%, 05/07/2018 | B2 | 4,364,269 | 4,364,269 |
| Alix Partners LLP, Senior Secured First Lien Refinancing Term B-2 Loan, 4.500%, 06/28/2019 | Ba3 | 5,404,040 | 5,460,323 |
| Crossmark Holdings, Inc., Senior Secured First Lien Term Loan, 4.500%, 12/20/2019 | B1 | 2,358,491 | 2,365,130 |
| Crossmark Holdings, Inc., Senior Secured Second Lien Term Loan, 8.750%, 12/21/2020 | B1 | 2,000,000 | 2,007,500 |
| eResearch Technology, Inc., Senior Secured First Lien Term Loan, 6.000%, 05/02/2018 | B1 | 3,161,290 | 3,181,048 |
| Garda Worldwide Security Corp., Senior Secured First Lien Term Loan, 4.500%, 11/13/2019 | B1 | 3,206,250 | 3,252,340 |

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| | | | |
|---|-----|-----------|-----------|
| Ipreo Holdings LLC, Senior Secured Tranche B-2 First Lien Term Loan, 6.500%, 08/07/2017 | B1 | 988,223 | 1,000,575 |
| MoneyGram Payment Systems Worldwide, Inc., Senior Secured First Lien Term B Loan, 4.250%, 03/27/2020 | Ba1 | 2,375,810 | 2,401,065 |
| Monitronics International, Inc., Senior Secured First Lien Term B Loan, 4.250%, 03/23/2018 | B2 | 6,385,403 | 6,489,166 |
| Scitor Corp., Senior Secured First Lien Term Loan, 5.000%, 02/15/2017 | B2 | 3,864,747 | 3,885,675 |
| Sedgwick Claims Management Services, Inc., Senior Secured First Lien Term B-2 Loan, 4.000%, 12/31/2016 | B1 | 1,783,679 | 1,798,162 |
| SI Organization, Inc., Senior Secured New Tranche B First Lien Term Loan, 4.500%, 11/22/2016 | Ba3 | 2,992,347 | 2,998,571 |
| SurveyMonkey.com LLC, Senior Secured First Lien Term Loan, 5.500%, 02/07/2019 | B1 | 5,727,273 | 5,827,500 |
| Transaction Network Services, Senior Secured First Lien Term Loan, 5.000%, 02/14/2020 | B1 | 3,525,641 | 3,526,752 |
| Transaction Network Services, Senior Secured Second Lien Term Loan, 9.000%, 08/14/2020 | B1 | 1,654,412 | 1,657,514 |

| | Moody's Rating | Principal Amount | Market Value |
|---|----------------|------------------|--------------|
| Services - Business (continued) | | | |
| TravelCLICK Holdings (aka TCH-2 Holdings), Senior Secured First Lien Term B Loan, 5.750%, 03/16/2016 | B1 | \$1,502,154 | \$1,504,031 |
| TravelCLICK Holdings (aka TCH-2 Holdings), Senior Secured Second Lien Term Loan, 9.750%, 03/25/2018 | B1 | 1,074,627 | 1,109,552 |
| Truven Health Analytics, Inc., Senior Secured New Tranche B First Lien Term Loan, 5.750%, 06/06/2019 | Ba3 | 7,996,224 | 8,116,167 |
| Web.com Group, Inc., Senior Secured First Lien Term Loan, 4.500%, 10/27/2017 | B1 | 6,444,356 | 6,512,827 |
| | | | 67,458,167 |
| Services - Consumer - 1.72% | | | |
| Alliance Laundry Systems LLC, Senior Secured First Lien Term Loan, 4.500%, 12/10/2018 | B1 | 2,973,374 | 3,001,621 |
| Aramark Corp., Senior Secured First Lien Term D Loan, 4.000%, 08/22/2019 | Ba3 | 6,999,747 | 7,077,374 |
| Bright Horizons Family Solutions LLC, Senior Secured First Lien Term Loan, 4.000%, 01/30/2020 | B2 | 1,408,451 | 1,423,063 |
| California Pizza Kitchen, Inc., Senior Secured First Lien Term Loan, 0.284%, 04/15/2018 | B2 | 3,418,605 | 3,435,698 |
| | | | 14,937,756 |
| Telecommunications - 5.23% | | | |
| Avaya, Inc., Senior Secured B-3 Extended First Lien Term B-3 Loan, 4.788%, 10/26/2017 | B1 | 3,972,637 | 3,759,108 |
| Fairpoint Communications, Inc., Senior Secured First Lien Term Loan, 7.500%, 02/14/2019 | Ba2 | 6,000,000 | 5,861,670 |
| Fibertech Networks, LLC (Firefox), Senior Secured First Lien New Term Loan, 5.750%, 12/18/2019 | B2 | 5,374,972 | 5,435,441 |
| Greeneden U.S. Holdings II LLC, Senior Secured First Lien Dollar Term Loan, 4.000%, 02/08/2020 | B2 | 252,439 | 254,490 |
| Leap Wireless International, Inc. (Cricket Communications), Senior Secured First Lien Term Loan, 4.750%, 10/10/2019 | Ba2 | 8,312,500 | 8,365,783 |
| Sorenson Communications, Inc., Senior Secured First Lien Term Loan, 9.500%, 10/31/2014 | B2 | 5,923,563 | 6,022,902 |
| Wide Open West Finance LLC, Senior Secured First Lien Term B Loan, 4.750%, 03/26/2019 | B1 | 5,001,091 | 5,058,403 |
| Zayo Group LLC (Zayo Capital, Inc.), Senior Secured First Lien Term Loan, 4.500%, 07/02/2019 | B2 | 10,488,770 | 10,609,758 |
| | | | 45,367,555 |
| Transportation Cargo - 1.01% | | | |
| Kenan Advantage Group, Inc., Senior Secured First Lien Term Loan, 3.750%, 06/13/2016 | Ba3 | 8,680,556 | 8,767,361 |
| Transportation Consumer - 3.43% | | | |
| Air Medical Group Holdings, Inc., Senior Secured First Lien Term B-1 Loan, 6.500%, 06/30/2018 | B2 | 5,353,043 | 5,486,870 |
| Delta Airlines, Inc., Senior Secured First Lien 6 Year Term Loan, 5.250%, 10/18/2018 | Ba2 | 10,000,000 | 10,181,250 |
| Sabre, Inc., Senior Secured First Lien Term B Loan, 5.243%, 02/19/2019 | B1 | 6,031,254 | 6,121,149 |
| Travelport, Inc. (aka TDS Investors), Senior Secured First Lien Extended Delayed Draw Term Loan, 5.056%, 08/21/2015 | B1 | 2,050,000 | 2,041,995 |
| Travelport, Inc. (aka TDS Investors), Senior Secured First Lien Extended Tranche B Dollar Term Loan, 5.056%, 08/21/2015 | B1 | 3,129,429 | 3,117,208 |
| | B1 | 1,509,932 | 1,504,036 |

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| | | | |
|---|-----|-----------|------------|
| Travelport, Inc. (aka TDS Investors), Senior Secured Tranche S First Lien Term Loan, 5.034%, 08/21/2015 | | | |
| United Airlines, Inc., Senior Secured First Lien Term B Loan, 4.250%, 04/01/2019 | Ba3 | 1,254,400 | 1,269,559 |
| | | | 29,722,067 |

Utilities Electric - 1.10%

| | | | |
|---|----|-----------|-----------|
| Calpine Corp., Senior Secured First Lien Term B3 Loan, 4.000%, 10/09/2019 | B1 | 9,406,149 | 9,548,229 |
|---|----|-----------|-----------|

Wholesale - 0.74%

| | | | |
|--|----|-----------|-----------|
| VWR International, Inc., Senior Secured First Lien Eur Term Loan, 4.369%, 04/03/2017 | B1 | 4,987,500 | 6,405,267 |
|--|----|-----------|-----------|

TOTAL FLOATING RATE LOAN INTERESTS

| | | | |
|----------------------|--|--|-------------|
| (Cost \$927,331,037) | | | 941,170,132 |
|----------------------|--|--|-------------|

| | Moody's Rating | Principal Amount | Market Value |
|--|----------------|------------------|--------------|
| CONVERTIBLE CORPORATE BONDS - 0.23% | | | |
| Semiconductors - 0.23% | | | |
| Advanced Micro Devices, Inc., Senior Unsecured Bond, 6.000%, 05/01/2015 ^{(b)(d)} | NR | \$2,000,000 | \$1,997,500 |
| TOTAL CONVERTIBLE CORPORATE BONDS | | | |
| (Cost \$1,959,703) | | | 1,997,500 |
| CORPORATE BONDS - 34.31% | | | |
| Banking, Finance, and Real Estate - 0.96% | | | |
| Felcor Lodging Trust, Inc., Senior Unsecured Bond, 5.625%, 03/01/2023 ^(b) | B2 | 4,000,000 | 4,085,000 |
| Hub International, Ltd., Senior Unsecured Bond, 8.125%, 10/15/2018 ^(b) | Caa2 | 4,000,000 | 4,230,000 |
| | | | 8,315,000 |
| Beverage, Food and Tobacco - 1.36% | | | |
| Aramark Corp., Senior Unsecured Bond, 5.750%, 03/15/2020 ^(b) | B3 | 1,500,000 | 1,541,250 |
| Chiquita Brands International, Inc., Senior Unsecured Bond, 7.875%, 02/01/2021 ^(b) | B1 | 1,500,000 | 1,576,875 |
| Del Monte Foods Co., Senior Unsecured Bond, 7.625%, 01/15/2019 | Caa1 | 5,000,000 | 5,212,500 |
| Land O' Lakes, Inc., Senior Unsecured Bond, 6.000%, 11/15/2020 ^(b) | Ba2 | 750,000 | 802,500 |
| U.S. Foods, Inc., Senior Unsecured Bond, 8.500%, 06/30/2019 ^(b) | Caa2 | 2,500,000 | 2,665,625 |
| | | | 11,798,750 |
| Capital Equipment - 0.15% | | | |
| Bombardier, Inc., Senior Unsecured Bond, 6.125%, 01/15/2023 ^(b) | Ba2 | 750,000 | 781,875 |
| Gibraltar Steel Corp., Senior Unsecured Bond, 6.250%, 02/01/2021 ^(b) | B2 | 500,000 | 532,500 |
| | | | 1,314,375 |
| Chemicals, Plastics and Rubber - 0.53% | | | |
| Nufarm Australia, Ltd., Senior Unsecured Bond, 6.375%, 10/15/2019 ^(b) | Ba3 | 3,000,000 | 3,090,000 |
| PetroLogistics LP (PetroLogistics Finance Corp.), Senior Unsecured Bond, 6.250%, 04/01/2020 ^(b) | B2 | 1,000,000 | 1,011,250 |
| U.S. Coatings Acquisition, Inc., Senior Unsecured Bond, 7.375%, 05/01/2021 ^(b) | Caa1 | 500,000 | 528,125 |
| | | | 4,629,375 |
| Construction and Building - 0.18% | | | |
| Zachry Holdings, Inc., Senior Unsecured Bond, 7.500%, 02/01/2020 ^(b) | B2 | 1,450,000 | 1,533,375 |
| Consumer Goods Durable - 0.99% | | | |
| Reynolds Group Holdings, Inc., Senior Unsecured Bond, 8.500%, 05/15/2018 | Ba2 | 4,000,000 | 4,225,000 |
| 5.750%, 10/15/2020 | Ba2 | 4,000,000 | 4,085,000 |
| Spectrum Brands Escrow Corp. (f/k/a Reyovac), Senior Unsecured Bond, 6.625%, 11/15/2020 ^(b) | B3 | 250,000 | 271,875 |
| | | | 8,581,875 |

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Consumer Goods Non Durable - 0.70%

| | | | |
|--|----|-----------|-----------|
| Revlon Consumer Products Corp., Senior Unsecured Bond, 5.750%, 02/15/2021 ^(b) | B1 | 6,000,000 | 6,045,000 |
|--|----|-----------|-----------|

Energy Electricity - 1.12%

| | | | |
|--|-----|-----------|-----------|
| Advanced Micro Devices, Inc., Senior Unsecured Bond, 7.500%, 08/15/2022 ^(b) | B2 | 4,000,000 | 3,650,000 |
| Amkor Technology, Inc., Senior Unsecured Bond, 6.375%, 10/01/2022 | Ba3 | 4,000,000 | 4,010,000 |
| NXP B.V. (NXP Fundings LLC), Senior Unsecured Bond, 5.750%, 03/15/2023 ^(b) | B3 | 2,000,000 | 2,045,000 |

9,705,000

Energy, Oil and Gas - 7.17%

| | | | |
|---|-----|-----------|-----------|
| Alta Mesa Holdings LP, Senior Unsecured Bond, 9.625%, 10/15/2018 | B3 | 8,000,000 | 8,480,000 |
| Atlas Pipeline Partners LLC, Senior Unsecured Bond, 6.625%, 10/01/2020 ^(b) | B2 | 5,000,000 | 5,237,500 |
| BreitBurn Energy Partners LP, Senior Unsecured Bond, 7.875%, 04/15/2022 | B3 | 4,500,000 | 4,837,500 |
| CVR Refining LLC / Coffeyville Finance, Inc., Senior Unsecured Bond, 6.500%, 11/01/2022 ^(b) | B2 | 5,000,000 | 5,137,500 |
| Everest Acquisition LLC, Senior Unsecured Bond, 7.750%, 09/01/2022 | Ba3 | 2,000,000 | 2,220,000 |
| Forest Oil Corp., Senior Unsecured Bond, 7.500%, 09/15/2020 ^(b) | B2 | 4,000,000 | 4,240,000 |

| | Moody's Rating | Principal Amount | Market Value |
|---|----------------|------------------|--------------|
| Energy, Oil and Gas (continued) | | | |
| Genesis Energy LP/Finance Corp., Senior Unsecured Bond, 5.750%, 02/15/2021 ^(b) | B1 | \$2,000,000 | \$2,068,750 |
| Linn Energy LLC, Senior Unsecured Bond, 6.250%, 11/01/2019 ^(b) | B2 | 8,000,000 | 8,220,000 |
| Resolute Energy Corp., Senior Unsecured Bond, 8.500%, 05/01/2020 ^(b) | B3 | 2,900,000 | 3,016,000 |
| Samson Investment Co., Senior Unsecured Bond, 9.750%, 02/15/2020 ^(b) | B3 | 4,000,000 | 4,270,000 |
| SandRidge Energy, Inc., Senior Unsecured Bond, 7.500%, 02/15/2023 | B2 | 4,000,000 | 4,170,000 |
| Sidewinder Drilling, Inc., Senior Unsecured Bond, 9.750%, 11/15/2019 ^(b) | B3 | 4,250,000 | 4,292,500 |
| Vanguard Natural Resources LLC, Senior Unsecured Bond, 7.875%, 04/01/2020 | Caa1 | 2,250,000 | 2,424,375 |
| Western Refining, Inc., Senior Unsecured Bond, 6.250%, 04/01/2021 ^(b) | B2 | 3,500,000 | 3,583,125 |
| | | | 62,197,250 |
| Healthcare and Pharmaceuticals - 1.01% | | | |
| Amsurg Corp., Senior Unsecured Bond, 5.625%, 11/30/2020 ^(b) | Ba3 | 1,000,000 | 1,057,500 |
| Aurora Diagnostics LLC, Senior Unsecured Bond, 10.750%, 01/15/2018 | B3 | 2,000,000 | 1,590,000 |
| Kinetic Concepts, Inc., Senior Unsecured Bond, 12.500%, 11/01/2019 | Caa1 | 4,000,000 | 3,980,000 |
| Valeant Pharmaceuticals, Inc., Senior Unsecured Bond, 6.375%, 10/15/2020 ^(b) | B1 | 2,000,000 | 2,117,500 |
| | | | 8,745,000 |
| High Tech Industries - 3.57% | | | |
| Allen Systems Group, Inc., Senior Secured Bond, 10.500%, 11/15/2016 ^(b) | Caa2 | 1,875,000 | 1,209,375 |
| Brocade Communications Systems, Inc., Senior Unsecured Bond, 4.625%, 01/15/2023 ^(b) | B1 | 1,250,000 | 1,215,625 |
| IMS Health, Inc., Senior Unsecured Bond, 6.000%, 11/01/2020 ^(b) | B3 | 2,600,000 | 2,717,000 |
| MModal, Inc., Senior Unsecured Bond, 10.750%, 08/15/2020 ^(b) | Caa1 | 3,017,000 | 2,639,875 |
| Mood Media Corp., Senior Unsecured Bond, 9.250%, 10/15/2020 ^(b) | B3 | 6,700,000 | 7,353,250 |
| Sanmina-SCI Corp., Senior Unsecured Bond, 7.000%, 05/15/2019 ^(b) | B1 | 4,000,000 | 4,200,000 |
| Southern Graphics, Inc., Senior Unsecured Bond, 8.375%, 10/15/2020 ^(b) | Caa1 | 1,000,000 | 1,040,000 |
| Technicolor SA, Senior Unsecured Bond, 9.350%, 04/23/2016 | B3 | 544,009 | 597,955 |
| 9.350%, 05/26/2017 | B3 | 1,455,991 | 1,600,375 |
| Viasystems, Inc., Senior Unsecured Bond, 7.875%, 05/01/2019 ^(b) | B2 | 8,002,000 | 8,402,100 |
| | | | 30,975,555 |
| Hotels, Gaming and Leisure - 1.43% | | | |
| NCL Corp., Ltd., Senior Unsecured Bond, 5.000%, 02/15/2018 ^(b) | B3 | 3,250,000 | 3,327,187 |
| Sabre Holdings, Corp., Senior Unsecured Bond, 8.500%, 05/15/2019 ^(b) | B1 | 4,000,000 | 4,355,000 |
| Six Flags Theme Parks, Inc., Senior Unsecured Bond, 5.250%, 01/15/2021 ^(b) | B3 | 3,250,000 | 3,262,188 |
| Viking Cruises, Ltd., Senior Unsecured Bond, 8.500%, 10/15/2022 ^(b) | B3 | 1,350,000 | 1,491,750 |
| | | | 12,436,125 |
| Media Diversified and Production - 3.42% | | | |
| Cablevision Systems Corp., Senior Unsecured Bond, 5.875%, 09/15/2022 | B1 | 4,000,000 | 3,975,000 |
| CCO Holdings, Inc., Senior Unsecured Bond, 5.125%, 02/15/2023 | B1 | 3,650,000 | 3,558,750 |
| Cequel Communications LLC, Senior Unsecured Bond, 6.375%, 09/15/2020 ^(b) | B3 | 8,500,000 | 8,861,250 |
| LIN Television Corp., Senior Unsecured Bond, 6.375%, 01/15/2021 ^(b) | B3 | 1,250,000 | 1,337,500 |
| Mediacom Broadband Group (aka MCC Iowa), Senior Unsecured Bond, 6.375%, 04/01/2023 ^(b) | B3 | 2,225,000 | 2,319,563 |
| Quebecor Media, Inc., Senior Unsecured Bond, 5.750%, 01/15/2023 ^(b) | B2 | 1,500,000 | 1,537,500 |
| Sinclair Television Group, Inc., Senior Unsecured Bond, 6.125%, 10/01/2022 ^(b) | B2 | 3,500,000 | 3,683,750 |
| Univision Communications, Inc., Senior Unsecured Bond, 6.750%, 09/15/2022 ^(b) | B2 | 4,000,000 | 4,340,000 |

29,613,313

Metals and Mining - 0.62%

| | | | |
|--|------|-----------|-----------|
| Prince Mineral Holding Corp., Senior Unsecured Bond, 11.500%, 12/15/2019 ^(b) | Caa1 | 1,000,000 | 1,122,500 |
| Terex Corp., Senior Unsecured Bond, 6.000%, 05/15/2021 | B3 | 4,000,000 | 4,230,000 |

5,352,500

Retail - 1.90%

| | | | |
|--|------|-----------|-----------|
| Logan's Roadhouse, Inc., Senior Unsecured Bond, 10.750%, 10/15/2017 | B3 | 2,494,000 | 2,344,360 |
| Petco Holdings, Inc., Senior Unsecured Bond, 8.500%, 10/15/2017 ^{(b)(c)} | Caa1 | 2,300,000 | 2,383,375 |
| Ruby Tuesday, Inc., Senior Unsecured Bond, 7.625%, 05/15/2020 ^(b) | B3 | 4,000,000 | 3,990,000 |
| Serta Simmons Holdings LLC, Senior Unsecured Bond, 8.125%, 10/01/2020 ^(b) | Caa1 | 6,000,000 | 6,262,500 |

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| | Moody's Rating | Principal Amount | Market Value |
|--|----------------|------------------|--------------|
| Retail (continued) | | | |
| Wolverine World Wide, Inc., Senior Unsecured Bond, 6.125%, 10/15/2020 ^(b) | B2 | \$1,400,000 | \$1,492,750 |
| | | | 16,472,985 |
| Services - Business - 2.37% | | | |
| FTI Consulting, Inc., Senior Unsecured Bond, 6.000%, 11/15/2022 ^(b) | Ba2 | 1,800,000 | 1,912,500 |
| Global A&T Electronics, Ltd., Senior Unsecured Bond, 10.000%, 02/01/2019 ^(b) | B1 | 4,000,000 | 4,320,000 |
| Hertz Corp., Senior Unsecured Bond, 5.875%, 10/15/2020 | B2 | 1,000,000 | 1,060,000 |
| 6.250%, 10/15/2022 | B2 | 1,000,000 | 1,090,000 |
| Neff Rental LLC, Senior Unsecured Bond, 9.625%, 05/15/2016 ^(b) | Caa1 | 6,408,000 | 6,840,540 |
| NES Rentals Holdings, Inc., Senior Unsecured Bond, 12.250%, 04/15/2015 ^(b) | Caa2 | 5,000,000 | 5,312,500 |
| | | | 20,535,540 |
| Telecommunications - 4.98% | | | |
| Avaya, Inc., Senior Secured Bond, 7.000%, 04/01/2019 ^(b) | B1 | 4,000,000 | 3,930,000 |
| Cincinnati Bell, Inc. (aka Broadwing, Inc.), Senior Unsecured Bond, 8.750%, 03/15/2018 | B3 | 4,643,000 | 4,631,392 |
| Crown Castle International Corp., Senior Unsecured Bond, 5.250%, 01/15/2023 | B1 | 5,000,000 | 5,106,250 |
| DigitalGlobe, Inc., Senior Unsecured Bond, 5.250%, 02/01/2021 ^(b) | B1 | 1,350,000 | 1,346,625 |
| Fairpoint Communications, Inc., Senior Secured Bond, 8.750%, 08/15/2019 ^(b) | B2 | 3,000,000 | 2,925,000 |
| Frontier Communications Corp., Senior Unsecured Bond, 7.125%, 01/15/2023 | Ba2 | 4,000,000 | 4,065,000 |
| GCI, Inc., Senior Unsecured Bond, 6.750%, 06/01/2021 | B2 | 6,000,000 | 5,655,000 |
| MetroPCS Wireless, Inc., Senior Unsecured Bond, 6.250%, 04/01/2021 ^(b) | B1 | 2,000,000 | 2,042,500 |
| Sorenson Communications, Inc., Senior Unsecured Bond, 10.500%, 02/01/2015 ^(b) | B1 | 4,000,000 | 3,470,000 |
| Sprint Nextel Corp., Senior Unsecured Bond, 6.000%, 11/15/2022 | B3 | 4,750,000 | 4,904,375 |
| Virgin Media Finance PLC, Senior Unsecured Bond, 5.375%, 04/15/2021 ^(b) | Ba3 | 1,500,000 | 1,567,500 |
| 6.375%, 04/15/2023 ^(b) | B2 | 500,000 | 526,250 |
| Windstream Corp., Senior Unsecured Bond, 6.375%, 08/01/2023 ^(b) | Ba3 | 3,000,000 | 2,992,500 |
| | | | 43,162,392 |
| Transportation Cargo - 0.87% | | | |
| Gulfmark Offshore, Inc., Senior Unsecured Bond, 6.375%, 03/15/2022 | B1 | 1,900,000 | 1,985,500 |
| Kenan Advantage Group, Inc., Senior Unsecured Bond, 8.375%, 12/15/2018 ^(b) | B3 | 5,250,000 | 5,538,750 |
| | | | 7,524,250 |
| Utilities Electric - 0.49% | | | |
| NRG Energy, Inc., Senior Unsecured Bond, 6.625%, 03/15/2023 ^(b) | B1 | 4,000,000 | 4,260,000 |
| Wholesale - 0.49% | | | |
| VWR Funding, Inc. Senior Unsecured Bond, 7.250%, 09/15/2017 ^(b) | Caa1 | 4,000,000 | 4,255,000 |
| TOTAL CORPORATE BONDS | | | |
| (Cost \$289,545,002) | | | 297,452,660 |

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Total Investments - 143.09%

(Cost \$1,218,835,742)

1,240,620,292

Assets in Excess of Other Liabilities - 1.89%

16,371,978

Senior Secured Notes - (44.98)%

(390,000,000)

Net Assets - 100.00%

\$ 866,992,270

Amounts above are shown as a percentage of net assets as of March 31, 2013.

(a) The interest rate shown represents the rate at period end.

(b) Security exempt from registration under Rule 144A of the Securities Act of 1933. Total market value of Rule 144A securities amounts to \$209,411,828, which represents approximately 24.15% of net assets as of March 31, 2013.

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

(d) Security not rated by Moody's.

See Notes to Quarterly Portfolio of Investments.

Blackstone / GSO Strategic Credit Fund

Notes to Quarterly Portfolio of Investments

March 31, 2013 (Unaudited)

NOTE 1. ORGANIZATION

Blackstone / GSO Strategic Credit Fund (the Fund or BGB) is a newly organized, non-diversified, closed-end management investment company. BGB was organized as a Delaware statutory trust on March 28, 2012. BGB was registered under the Investment Company Act of 1940, as amended (the 1940 Act), on April 6, 2012. BGB commenced operations on September 26, 2012. Prior to that, BGB had no operations other than matters relating to its organization and the sale and issuance of 5,236 common shares of beneficial interest in BGB to GSO / Blackstone Debt Funds Management LLC (the Adviser) at a price of \$19.10 per share. The Adviser serves as BGB 's investment adviser. BGB 's common shares are listed on the New York Stock Exchange (the Exchange) and trade under the ticker symbol BGB.

BGB 's primary investment objective is to seek high current income, with a secondary objective to seek preservation of capital, consistent with its primary goal of high current income. The Fund will seek to achieve its investment objectives by investing primarily in a diversified portfolio of loans and other fixed income instruments of predominantly U.S. corporate issuers, including first- and second-lien secured loans (Senior Secured Loans) and high yield corporate bonds of varying maturities. Under normal market conditions, at least 80% of BGB 's assets will be invested in credit investments comprised of corporate fixed income instruments and other investments (including derivatives) with similar economic characteristics.

BGB will dissolve on or about September 15, 2027, absent shareholder approval to extend such term. Upon dissolution, BGB will distribute substantially all of its net assets to shareholders, after making appropriate provision for any liabilities of the Fund. Pursuant to BGB 's Agreement and Declaration of Trust, prior to the date of dissolution a majority of the Board of Trustees, with the approval of a majority of the outstanding voting securities entitled to vote (as defined in the 1940 Act), may extend the life of BGB. If approved the dissolution date of the Fund may be extended by a period of two years or such shorter time as may be determined. However, the dissolution date of the Fund may be extended an unlimited number of times.

BGB is classified as non-diversified under the 1940 Act. As a result, it can invest a greater portion of its assets in obligations of a single issuer than a diversified fund. BGB may therefore be more susceptible than a diversified fund to being adversely affected by any single corporate, economic, political, or regulatory occurrence.

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.

Portfolio Valuation: BGB 's net asset value (NAV) will be 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 BGB '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. Corporate 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 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. Any investments and other assets for which such current market quotations are not readily available are valued at fair value (Fair Valued Assets) as determined in good faith under procedures established by, and under the general supervision and responsibility of, the Fund 's Board of Trustees.

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Various inputs are used to determine the value of BGB'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 March 31, 2013 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 BGB's perceived risk of investing in those securities.

The following table summarizes the valuation of the BGB's investments under the fair value hierarchy levels as of March 31, 2013:

| Investments in Securities at Value [^] | Level 2 - Significant | | Level 3 - Significant | Total |
|---|-------------------------|-------------------|-----------------------|------------------|
| | Level 1 - Quoted Prices | Observable Inputs | Unobservable Inputs | |
| Floating Rate Loan Interests | | | | |
| Aerospace and Defense | \$ | \$ 27,445,652 | \$ 6,058,900 | \$ 33,504,552 |
| Automotive | | 16,142,180 | 2,330,769 | 18,472,949 |
| Beverage, Food and Tobacco | | 18,714,930 | 3,547,819 | 22,262,749 |
| Capital Equipment | | 12,448,480 | 8,229,962 | 20,678,442 |
| Chemicals, Plastics and Rubber | | 30,875,660 | 11,333,672 | 42,209,332 |
| Construction and Building | | 2,916,462 | 13,074,587 | 15,991,049 |
| Consumer Goods Non Durable | | 7,334,806 | 8,325,000 | 15,659,806 |
| Containers, Packaging and Glass | | 27,457,211 | 4,307,964 | 31,765,175 |
| Energy Electricity | | 10,215,101 | 5,640,494 | 15,855,595 |
| Energy, Oil and Gas | | 43,679,759 | 5,798,014 | 49,477,773 |
| Healthcare and Pharmaceuticals | | 97,024,400 | 9,012,379 | 106,036,779 |
| High Tech Industries | | 98,673,183 | 24,129,000 | 122,802,183 |
| Hotels, Gaming and Leisure | | 17,000,541 | 10,395,000 | 27,395,541 |
| Media Advertising, Printing and Publishing | | 13,124,360 | 9,520,799 | 22,645,159 |
| Services - Business | | 58,016,509 | 9,441,658 | 67,458,167 |
| Services - Consumer | | 11,502,058 | 3,435,698 | 14,937,756 |
| Transportation Cargo | | | 8,767,361 | 8,767,361 |
| Other | | 305,249,764 | | 305,249,764 |
| Corporate Bonds | | 297,452,660 | | 297,452,660 |
| Convertible Corporate Bonds | | 1,997,500 | | 1,997,500 |
| Total | \$ | \$ 1,097,271,216 | \$ 143,349,076 | \$ 1,240,620,292 |

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

| Investments in Securities at Value^ | Balance as of December 31, 2012 | Accrued Discount/ Premium | Realize d gain/ (loss) | Change in unrealized appreciation/ (depreciation) | Net purchases | Net sales proceeds | Transfer in and/or (out) of Level 3* | Balance as March 31, 2013 | Net change |
|---|---------------------------------------|---------------------------------|------------------------------|--|---------------------|-----------------------|--|---------------------------------|---|
| | | | | | | | | | in unrealized appreciation / (depreciation) |
| | | | | | | | | | n) attributable to Level 3 investments still held at 3/31/2013 |
| Floating Rate Loan Interests | \$101,343,064 | \$24,728 | \$391,425 | \$1,063,956 | \$42,345,565 | \$(19,330,666) | \$17,511,004 | \$143,349,076 | \$2,449,295 |
| Total | \$101,343,064 | \$24,728 | \$391,425 | \$1,063,956 | \$42,345,565 | \$(19,330,666) | \$17,511,004 | \$143,349,076 | \$2,449,295 |

Information about Level 3 fair value measurements as of March 31, 2013:

| | Fair Value at 3/31/13 | Valuation Technique(s) | Unobservable Input(s) |
|------------------------------|-----------------------|------------------------------------|-----------------------|
| Floating Rate Loan Interests | \$143,349,076 | Third-party vendor pricing service | Vendor quotes |

There were no transfers between Level 1 and 2 during the period. It is the Fund's policy to recognize transfers into and out of all Levels at the end of the reporting period.

^For detailed descriptions of classifications, see the accompanying Portfolio of Investments.

*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. Transferred from Level 3 to Level 2 as observable inputs are 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 Secured LOANS

BGB will seek to achieve its investment objectives by investing primarily in U.S. corporate fixed income instruments, including Loans and high yield corporate bond of varying maturities. Under normal market conditions, at least 80% of BGB's Managed Assets (as defined below) will be invested in credit investments comprised of corporate fixed income instruments and other investments (including derivatives) with similar economic characteristics. BGB defines Managed Assets as net assets plus any borrowing for investment purposes. At March 31, 2013, 98.72% of BGB's Managed Assets were held in corporate fixed income instruments and Loans.

First lien secured loans hold a senior position in the capital structure of a business entity, are typically secured with specific collateral and typically 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 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 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 collateral securing the loan or debt, if any, may be insufficient to meet scheduled payments after giving effect to the senior unsecured or senior secured obligations of the Borrower. At March 31, 2013, BGB had invested \$53,169,234 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. BGB typically invests in Loans rated below investment grade, which are considered speculative because of the credit risk of their issuers. Such companies are more likely than investment grade issuers to default on their payments of interest and principal owed to BGB, 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 risk and valuation committee of the Adviser. The factors considered by the 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.

BGB may acquire Loans through assignments or participations. BGB typically acquires these Loans through assignment, and if it acquires a Loan through participation, will 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 BGB 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 BGB must acquire a Loan through a participation. The Adviser has established a risk and valuation committee that regularly reviews each broker-dealer counterparty for, among other things, its quality and the quality of its execution.

NOTE 4. UNREALIZED APPRECIATION/ (DEPRECIATION)

On March 31, 2013, based on cost of \$1,218,835,742 for federal income tax purposes, aggregate gross unrealized appreciation for all securities in which there was an excess of value over tax cost was \$24,391,747 and aggregate gross unrealized depreciation for all securities in which there was an excess of tax cost over value was \$2,607,197, resulting in net unrealized depreciation of \$21,784,550.

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 Strategic Credit Fund

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

Date: May 30, 2013

By: /s/ Eric Rosenberg
Eric Rosenberg (Principal Financial Officer)
Treasurer and Chief Financial Officer

Date: May 30, 2013

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: May 30, 2013

By: /s/ Eric Rosenberg
Eric Rosenberg (Principal Financial Officer)
Treasurer and Chief Financial Officer

Date: May 30, 2013