

Blackstone / GSO Long-Short Credit Income Fund
Form N-CSRS/A
March 10, 2017

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

FORM N-CSR

CERTIFIED SHAREHOLDER REPORT OF REGISTERED
MANAGEMENT INVESTMENT COMPANIES

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: January 1, 2016 – June 30, 2016

Item 1. Report to Stockholders.

Explanatory Note: This amended and restated Semi-Annual Report (originally filed with the SEC on Form N-CSR on September 7, 2016) revises information with respect to the Funds' total return information during the reporting period, as included in each Fund's Fund Summary and Financial Highlights.

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June 30, 2016 (Unaudited)

To Our Shareholders:

The first half of 2016 was the one of the best six-month stretches for below investment grade products in years, but the stellar returns belie the dramatic swing that began in February. During the first six weeks of the year, credit markets continued the freefall that began during the second half of 2015. The high yield market's option-adjusted spread ("OAS") widened to 839bp and the senior loan market's average price fell below \$90 by the middle of February. Both represented some of the cheapest valuations since 2011 as investors digested the December Fed rate hike and began to question the strength of the U.S. economy. Ultimately, the market reversed when the Fed abruptly turned dovish and reduced the number of rate hikes it expected to execute in 2016 and beyond. In particular, the Fed's shift helped halt the dollar's rally, support the price of oil and stabilize the flow of capital across countries. In summary, the divergence in monetary policy between the U.S. and its major global counterparts the market expected in 2016 has not materialized and risky assets have rallied as a result.

The Barclays High Yield Index surged 9.06% through June, the best start to a year since 2009, marking a 15% recovery off the mid-February nadir. The S&P/LSTA Leveraged Loan Index produced a more modest 4.51% return though senior loans didn't fall to the same depths as high yield bonds in 2015. Performance was also very strong in investment grade assets as fixed income profited from the impressive Treasury bull-flattening. Investors can be forgiven for forgetting that the 10-year Treasury yield began the year at 2.27%, 80bp above where it closed June. Given the rate backdrop, investment grade corporates soared 7.68%. Interestingly, equities failed to fully capitalize on the credit and fixed income rally as large cap equities returned a respectable, yet restrained, 3.84% including dividends.

Within the senior loan and high yield bond markets, two notable trends were apparent. First, the rebound in commodity prices boosted the beaten-down energy and metals & mining sectors. The high yield energy sector, which represents 14% of the market, advanced 21.61%, while energy loans climbed 15.77%. Metals & mining staged an even more remarkable stretch, gaining 29.70% in high yield. Second, low-quality paper outperformed after an extended stretch of high-quality outperformance. Triple-C rated bonds returned 16.03%, well above the 7.60% return recorded by double-B rated bonds. Triple-C rated loans also outpaced double-B rated loans by a 9.74% to 3.57% margin. Besides those two trends, high yield benefited from the rates rally as well. Removing the rates component of high yield's return reduces it to 5.03% versus 9.06%.

Default rates accelerated during the first half of 2016 as the high yield rate climbed to 3.6% at the end of June from 1.8% at year end and the loan rate rose to 2.2% from 1.7%, as per JP Morgan. Excluding commodities, the rates remain low, however. Removing energy and metals & mining defaults lowers the high yield and loan default rates to 0.5% and 0.9%, respectively. JP Morgan forecasts a 6% default rate in 2016 for high yield and 3% for senior loans. Adjusting for commodities lowers their projections to 2% for both asset classes, well below the 3.5% long-term average.

The first half closed with the surprising result of the UK referendum but the market was not derailed. We interpret the resilience following Brexit as investors expressing confidence that global central bank policy will be effective in supporting asset prices. That has certainly been the case in the sovereign debt market where rising valuations have resulted in over \$11 trillion of paper yielding less than 0%, up from \$4 trillion at the start of the year. Much of the negative-yielding universe is denominated in euros and yen and, as a result, the U.S. credit markets have received substantial interest from investors in those regions.

The technical backdrop has been particularly strong as supply of new issuance in the high yield and loan markets is not matching the incremental demand for these products. A combination of regulations and market volatility is

limiting the acquisition activity that typically drives much of the market's growth and we do not think the meager net supply is likely to change any time soon. For example, the forward loan pipeline slumped to \$29 billion at the end of June, half of the pipeline at the beginning of 2016 (\$57.6 billion).

We believe the current environment is supportive for credit products. An average of sell-side economist forecasts indicates that the U.S. economy is expected to grow at 2% in 2016. Easy monetary policies from the Fed and its global counterparts will continue to encourage investors to seek yield in credit products. Of course we continue to monitor many potential market pitfalls such as a sudden reversal of those policies, upcoming elections in the U.S. this year and Europe next year, international capital flows, etc.

Total Returns for the Six Months Ended June 30, 2016

| | |
|--|-------|
| US Loans (S&P/LSTA Leveraged Loan Index) | 4.51% |
| US High Yield Bonds (Barclays High Yield Index) | 9.06% |
| 3-month Treasury Bills (BofA Merrill Lynch US 3-Month Treasury Bill Index) | 0.15% |
| 10-Year Treasuries (BofA Merrill Lynch 10-Year US Treasury Index) | 7.95% |
| US Aggregate Bonds (Barclays US Aggregate Bond Index) | 5.31% |
| US Investment Grade Bonds (Barclays US Corporate Investment Grade Index) | 7.68% |
| Emerging Markets (Barclays EM USD Aggregate Index) | 9.40% |
| US Large Cap Equities (S&P 500® Index) | 3.84% |

Sources: Barclays, Bloomberg, S&P/LCD

Past performance is no guarantee of future results. Index performance is shown for illustrative purposes only. You cannot invest directly in an index.

At GSO / Blackstone, we value your continued investment and confidence in us and in our family of funds. Additional information about our funds is available on our website at www.blackstone-gso.com.

Sincerely,

GSO / Blackstone Debt Funds Management LLC

Blackstone / GSO Senior Floating Rate Term Fund Fund Summary

June 30, 2016 (Unaudited)

Fund Overview

Blackstone / GSO Senior Floating Rate Term Fund (“BSL” or herein, the “Fund”) is a closed-end term fund that trades on the New York Stock Exchange under the symbol “BSL”. BSL’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. Under normal market conditions, the fund invests at least 80% of its total assets in senior, secured floating rate loans (“Senior Loans”). BSL may also invest in second-lien loans and high yield bonds and employs financial leverage, which may increase risk to the Fund. The Fund has a limited term, and absent shareholder approval to extend the life of the Fund, the Fund will dissolve on or about May 31, 2020.

Portfolio Management Commentary

Fund Performance

BSL outperformed its key benchmark, the S&P LSTA Leveraged Loan Index (“S&P LLI”), on a Net Asset Value (“NAV”) per share basis for the periods of six months and the life of the Fund since inception, and underperformed for the periods of one year, three years, and five years. On a share price basis, the Fund outperformed its benchmark for the period of six months, and underperformed its benchmark for the periods of one year, three years, five years, and since inception. The shares of the Fund traded at an average discount to NAV of 6.1% for the six months ended June 30, compared to its peer group average discount of 10.2% over the same time.¹

NAV Performance Factors²

The Fund’s outperformance relative to its benchmark was attributable to its under-allocation to higher-rated (BB- or above) assets (11.6% vs. 47.5% for the benchmark), which underperformed during the period. By sector, the Fund’s credit selection in energy, utilities, and IT were the strongest contributors to outperformance, while the Fund’s modest allocation to bonds (3.4%) also contributed positively. By issuer, the largest detractors from performance relative to the benchmark were Nine West, Fairway and Crossmark, which were partially offset by strong positive contributions from Smile Brands, Aspect and Cunningham Lindsey.

Portfolio Activity and Positioning

Over the six months, BSL’s industry exposure remained generally unchanged. The Fund maintained a low cash balance throughout the period, increased its allocation in high yield bonds, and reduced its second lien loan allocation, effectively reducing its triple-C rated assets. The Portfolio average loan spread decreased 10 basis points from the end of 2015. BSL increased its monthly distribution from \$0.09 to \$0.097, as declared on February 25th of this year – an 8% increase.

As of June 30, 2016, the Fund held approximately 92% of its Managed Assets in bank loans and 5% in high yield bonds. BSL’s investments represented the obligations of 177 companies diversified across 28 distinct industries, with an average position size representing 0.47% of Managed Assets and the top five industry groups representing 46% of total holdings of the Fund.

¹ Average discount and peer group per Morningstar.

² Industries per the Global Industry Classification Standard.

Blackstone / GSO Senior Floating Rate Term Fund Fund Summary

June 30, 2016 (Unaudited)

BSL's Portfolio Composition

Asset Breakdown

(as a % of Managed Assets)

| | |
|--|--------|
| First Lien Loans | 80.09% |
| Second Lien Loans | 11.89% |
| High Yield Bonds | 4.76% |
| Cash and Other Assets less Liabilities | 3.26% |

BSL's Moody's Rating Distribution**

**For more information on Moody's ratings and descriptions refer to www.moodys.com.

Portfolio Characteristics

| | |
|---|--------|
| Weighted Average Loan Spread [^] | 5.28% |
| Weighted Average Bond Coupon | 7.59% |
| Current Dividend Yield [†] | 7.33% |
| Weighted Average Days to Reset | 68 |
| Effective Duration* | 0.41 |
| Average Position** | 0.47% |
| Leverage** | 32.98% |

[^]Spread over LIBOR inclusive of LIBOR floors.[†]Using current dividend rate of \$0.097/share and market price/share as of June 30, 2016.

* Loan durations are treated as 3 months because of LIBOR resets, however, the effective rate for loans with LIBOR floors will not change if LIBOR is below the floor.

** As a percentage of Managed Assets.

Top 10 Holdings*

| | |
|--|-------|
| Avaya Inc, Senior Secured First Lien Term B-7 Loan | 2.02% |
| Aspect Software Inc, Senior Secured First Lien Exit Term Loan | 1.35% |
| Jeld-Wen Inc, Senior Secured First Lien Initial Term Loan | 1.35% |
| Stardust Finance Holdings Inc, Senior Secured First Lien Term Loan | 1.31% |
| Petco Animal Supplies Inc, Senior Secured First Lien Tranche B-2 Term Loan | 1.31% |
| ON Semiconductor Corp, Senior Secured First Lien Closing Date Term Loan | 1.27% |
| Compuware Corporation, Senior Secured Second Lien Term Loan | 1.21% |
| Crossmark Holdings Inc, Senior Secured First Lien Term Loan | 1.11% |

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| | |
|---|--------|
| Kronos Incorporated, Senior Secured Second Lien Initial Term Loan | 1.07% |
| U.S. Renal Care Inc, Senior Secured First Lien Initial Term Loan | 1.05% |
| Top 10 Holdings | 13.05% |

Portfolio holdings and distributions are subject to change and are not recommendations to buy or sell any security.

Top 5 Industries*^

| | |
|---|--------|
| High Tech Industries | 15.27% |
| Healthcare and Pharmaceuticals | 10.87% |
| Services - Business | 7.07% |
| Construction and Building | 6.74% |
| Banking, Finance, Insurance and Real Estate | 5.84% |
| Top 5 Industries | 45.79% |

BSL Total Return

| | 6 Month | 1 Year | 3 Year [†] | 5 Year [†] | Since Inception [†] |
|--------------|---------|--------|---------------------|---------------------|------------------------------|
| NAV | 7.86% | -1.92% | 2.13% | 3.78% | 4.67% |
| Market Price | 10.37% | -0.63% | -0.87% | 1.88% | 3.06% |
| S&P LLI | 4.51% | 0.94% | 2.76% | 3.79% | 4.57% |

* As a percentage of Managed Assets.

[†]Annualized.

[^]Industries per S&P.

Blackstone / GSO Long-Short Credit Income Fund Fund Summary

June 30, 2016 (Unaudited)

Fund Overview

Blackstone / GSO Long Short Credit Income Fund (“BGX” or herein, the “Fund”) is a closed-end fund that trades on the New York Stock Exchange under the symbol “BGX”. BGX’s primary investment objective is to provide current income, with a secondary objective of capital appreciation. BGX will take long positions in investments which we believe offer the potential for attractive returns under various economic and interest rate environments. BGX may also take short positions in investments which we believe will under-perform due to a greater sensitivity to earnings growth of the issuer, default risk or the general level and direction of interest rates. BGX must hold no less than 70% of its Managed Assets in first-and second-lien secured floating rate loans (“Secured Loans”), but may also invest in unsecured loans and high yield bonds. BGX’s long positions may total up to 150% of the Fund’s net assets, short positions may total up to 30% of net assets, and BGX’s total long and short positions may total up to 160% of the BGX’s net assets.

Portfolio Management Commentary

Fund Performance

BGX outperformed a composite weighting of the S&P LLI and the Barclays High Yield Index (“Barclays HYI”) (70% loans, 30% high yield bonds) on a NAV per share basis for the periods of six months, five years, and the life of the Fund since inception, and underperformed for the one and three year periods. On a share price basis, the Fund outperformed its benchmark for the periods of six months and one year, and underperformed its benchmark for the periods of three years, five years, and since inception. The shares of the Fund traded at an average discount to NAV of 12.2% for the six months ended June 30, compared to its peer group average discount of 12.1% over the same time.¹

NAV Performance Factors²

The Fund’s outperformance relative to its benchmark during the first half of 2016 was attributable to both strong credit selection and asset allocation. The Fund’s under-allocation to higher-rated (BB- or above) assets (11.9% vs. 49.4% for the benchmark) contributed positively as higher-rated assets generally underperformed during the period. By sector, the Fund’s credit selection in consumer discretionary, healthcare and energy were the strongest contributors to outperformance, while the Fund’s strong credit selection within bonds also contributed positively during the period, though partially offset by an underweight allocation to bonds (21.3% vs. 30.0%). By issuer, the largest contributors to performance relative to the benchmark were Scientific Games, Comstock Resources and Coveris, which were partially offset by negative contributions from Avaya, Payless and Crossmark.

Portfolio Activity and Positioning

Over the past six months, BGX reduced its exposure to utilities (electric), and healthcare, and increased its exposure to business services and construction and building companies. The Fund’s asset allocation and cash balance remained generally stable throughout the period, though it reduced its triple-C rated assets. The Fund’s cash balance remained stable throughout the period. The portfolio average loan spread decreased by 35 basis points and its average high yield bond coupon decreased by 60 basis points from the end of 2015.

As of June 30, 2016, approximately 77% of BGX’s assets were invested in Secured Loans and 20% were invested in high yield bonds. The Fund also held one position totaling just over 1% of its assets in the Ba3 rated tranche of collateralized loan obligations. In the aggregate, BGX’s positions represented the direct obligations of 197 companies diversified across 28 distinct industries, with an average position representing 0.43% of Managed Assets. The top five industry groups represented 50% of total holdings of the Fund.

¹ Average discount and peer group per Morningstar.

² Industries per the Global Industry Classification Standard.

⁴ www.blackstone-gso.com

Blackstone / GSO Long-Short Credit Income Fund Fund Summary

June 30, 2016 (Unaudited)

BGX's Portfolio Composition

Asset Breakdown

(as a % of Managed Assets)

| | |
|---------------------------------|--------|
| Secured Loans | 76.58% |
| High Yield Bonds | 20.10% |
| Collateralized Loan Obligations | 1.21% |
| | 2.11% |

Cash and Other Assets less Liabilities

BGX's Moody's Rating Distribution**

**For more information on Moody's ratings and descriptions refer to www.moodys.com.

Portfolio Characteristics

| | |
|---|---------|
| Weighted Average Loan Spread [^] | 5.46% |
| Weighted Average Bond Coupon | 8.15% |
| Current Dividend Yield [†] | 8.14% |
| Weighted Average Days to Reset | 64 |
| Effective Duration* | 0.83 |
| Average Position** | 0.43% |
| Long Positions*** | 144.30% |
| Short Positions*** | 0.00% |
| Net Positions*** | 144.30% |
| Leverage** | 32.13% |

[^]Spread over LIBOR inclusive of LIBOR floors.[†]Using current dividend rate of \$0.098/share and market price/share as of June 30, 2016.

* Loan durations are treated as 3 months because of LIBOR resets, however, the effective rate for loans with LIBOR floors will not change if LIBOR is below the floor.

** As a percentage of Managed Assets.

*** As a percentage of net assets.

Top 10 Holdings*

| | |
|--|-------|
| Coveris Holding Corp, Senior Unsecured Bond | 1.65% |
| Scientific Games Corp, Senior Unsecured Bond | 1.61% |
| Aspect Software Inc, Senior Secured First Lien Exit Term Loan | 1.31% |
| Stardust Finance Holdings Inc, Senior Secured First Lien Term Loan | 1.28% |

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| | |
|---|--------|
| Symphony Ltd, Series 2014-14A | 1.21% |
| Lineage Logistics LLC, Senior Secured First Lien Term Loan | 1.20% |
| ON Semiconductor Corp, Senior Secured First Lien Closing Date Term Loan | 1.18% |
| P F Chang's China Bistro Inc, Senior Unsecured Bond | 1.02% |
| Neff Rental LLC, Senior Secured Second Lien Closing Date Term Loan | 1.00% |
| U.S. Renal Care Inc, Senior Secured First Lien Initial Term Loan | 1.00% |
| Top 10 Holdings | 12.46% |

Portfolio holdings and distributions are subject to change and are not recommendations to buy or sell any security.

Top 5 Industries*^

| | |
|---|--------|
| High Tech Industries | 13.62% |
| Healthcare and Pharmaceuticals | 11.04% |
| Banking, Finance, Insurance and Real Estate | 9.64% |
| Services - Business | 7.69% |
| Construction and Building | 7.51% |
| Top 5 Industries | 49.50% |

BGX Total Return

| | 6 Month | 1 Year | 3 Year [†] | 5 Year [†] | Since Inception [†] |
|--------------------------------|---------|--------|---------------------|---------------------|------------------------------|
| NAV | 9.86% | -1.61% | 2.69% | 4.52% | 4.41% |
| Market Price | 11.05% | 1.47% | -2.59% | 1.19% | 1.26% |
| 70% S&P LLI / 30% Barclays HYI | 5.86% | 1.17% | 3.34% | 4.50% | 4.40% |

* As a percentage of Managed Assets.

[†]Annualized.

[^]Industries per S&P.

Blackstone / GSO Strategic Credit Fund Fund Summary

June 30, 2016 (Unaudited)

Fund Overview

Blackstone / GSO Strategic Credit Fund (“BGB” or herein, the “Fund”) is a closed-end term fund that trades on the New York Stock Exchange under the 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. BGB invests primarily in a diversified portfolios or loans and other fixed income instruments of predominantly US Corporate issuers, including first- and second-lien loans (“Senior Secured Loans”) and high yield corporate bonds of varying maturities. BGB must hold no less than 80% of its Managed Assets in credit investments comprised of corporate fixed income instruments and other investments (including derivatives) with similar economic characteristics. The Fund has a limited term and will dissolve on or about September 15, 2027, absent shareholder approval to extend such term.

Portfolio Management Commentary

Fund Performance

BGB outperformed a composite weighting of the S&P LLI and the Barclays HYI (75% loans, 25% high yield bonds) on both a NAV per share and a share price basis for the period of six months, and underperformed for the periods of one year, three years, and the life of the Fund since inception. The shares of the Fund traded at an average discount to NAV of 11.3% for the six months ended June 30, compared to its peer group average discount of 12.2% over the same time.¹

NAV Performance Factors²

The Fund’s outperformance relative to its benchmark during the first half of 2016 was attributable to both strong credit selection and asset allocation. The Fund’s under-allocation to higher-rated (BB- or above) assets (12.4% vs. 49.1% for the benchmark) contributed positively as higher-rated assets generally underperformed during the period. By sector, the Fund’s credit selection in consumer discretionary, IT, and energy were the strongest contributors to outperformance, while the Fund’s modest overweight allocation to bonds (27.9% vs. 25.0%) as well as strong credit selection within bonds also contributed positively during the period. By issuer, the largest contributors to performance relative to the benchmark were Scientific Games, Coveris and PF Chang’s, which were partially offset by negative contributions from FR Dixie, Avaya and Calumet Specialty Products.

Portfolio Activity and Positioning

Over the six months, BGB decreased its exposure to energy, oil and gas, and increased its exposure to healthcare and construction and building companies. The Fund maintained a low cash balance throughout the period, and allocated more of its portfolio to Senior Secured Loans by reducing its holdings of High Yield Bonds, thereby reducing its triple-C rated assets. The portfolio average loan spread decreased by 24 basis points and the average high yield bond coupon decreased by 39 basis points from the end of 2015.

As of June 30, 2016, approximately 72% of BGB’s assets were invested in Senior Secured Loans and 25% were invested in high yield bonds. In the aggregate, BGB’s investments represented the direct obligations of 225 companies diversified across 28 distinct industries, with an average position representing 0.37% of Managed Assets. The top five industry groups represented 48% of total holdings of the Fund.

¹ Average discount and peer group per Morningstar.

² Industries per the Global Industry Classification Standard.

6 www.blackstone-gso.com

Blackstone / GSO Strategic Credit Fund Fund Summary

June 30, 2016 (Unaudited)

BGB's Portfolio Composition

Asset Breakdown

(as a % of Managed Assets)

| | |
|--|--------|
| Senior Secured Loans | 72.49% |
| High Yield Bonds | 24.51% |
| Cash and Other Assets less Liabilities | 3.00% |

BGB's Moody's Rating Distribution**

**For more information on Moody's ratings and descriptions refer to www.moodys.com.

Portfolio Characteristics

| | |
|---|--------|
| Weighted Average Loan Spread [^] | 5.50% |
| Weighted Average Bond Coupon | 8.22% |
| Current Dividend Yield [†] | 8.76% |
| Weighted Average Days to Reset | 65 |
| Effective Duration* | 0.93 |
| Average Position** | 0.37% |
| Leverage** | 32.49% |

[^]Spread over LIBOR inclusive of LIBOR floors.[†]Using current dividend rate of \$0.105/share and market price/share as of June 30, 2016.

* Loan durations are treated as 3 months because of LIBOR resets, however, the effective rate for loans with LIBOR floors will not change if LIBOR is below the floor.

** As a percentage of Managed Assets.

Top 10 Holdings*

| | |
|--|-------|
| Scientific Games Corp, Senior Unsecured Bond | 1.75% |
| Kronos Incorporated, Senior Secured Second Lien Initial Term Loan | 1.36% |
| ON Semiconductor Corp, Senior Secured First Lien Closing Date Term Loan | 1.35% |
| Builders FirstSource Inc, Senior Unsecured Bond | 1.20% |
| Aspect Software Inc, Senior Secured First Lien Exit Term Loan | 1.16% |
| P F Chang's China Bistro Inc, Senior Unsecured Bond | 1.16% |
| Coveris Holding Corp, Senior Unsecured Bond | 1.14% |
| Petco Animal Supplies Inc, Senior Secured First Lien Tranche B-2 Term Loan | 1.10% |

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| | |
|--|--------|
| TierPoint LLC, Senior Secured First Lien Term B-1 Loan | 1.00% |
| Stardust Finance Holdings Inc, Senior Secured First Lien Term Loan | 0.96% |
| Top 10 Holdings | 12.18% |

Portfolio holdings and distributions are subject to change and are not recommendations to buy or sell any security.

Top 5 Industries*^

| | |
|---|--------|
| High Tech Industries | 15.44% |
| Healthcare and Pharmaceuticals | 9.34% |
| Banking, Finance, Insurance and Real Estate | 8.59% |
| Construction and Building | 7.50% |
| Services - Business | 7.13% |
| Top 5 Industries | 48.00% |

BGB Total Return

| | 6 Month | 1 Year | 3 Year [†] | Since Inception [†] |
|--------------------------------|---------|--------|---------------------|------------------------------|
| NAV | 10.27% | -2.79% | 2.58% | 3.31% |
| Market Price | 11.77% | 0.70% | -0.96% | -1.01% |
| 75% S&P LLI / 25% Barclays HYI | 5.64% | 1.13% | 3.24% | 3.67% |

* As a percentage of Managed Assets.

[†]Annualized.

[^]Industries per S&P.

Blackstone / GSO Senior Floating Rate Term Fund Portfolio of Investments

June 30, 2016 (Unaudited)

| | Principal Amount | Value |
|---|---------------------|-------------|
| FLOATING RATE LOAN INTERESTS ^(a) -137.25% | | |
| Aerospace and Defense - 4.23% | | |
| Camp International Holding Company, Senior Secured First Lien 2013 Replacement Term Loan, 4.750%, 05/31/2019 | \$3,740,347 | \$3,729,837 |
| PRV Aerospace LLC, Senior Secured First Lien Term Loan, 6.269%, 05/09/2018 | 3,105,896 | 2,896,248 |
| TurboCombustor Technology Inc, Senior Secured First Lien Initial Term Loan, 5.500%, 12/02/2020 | 1,364,974 | 1,228,477 |
| WP CPP Holdings LLC, Senior Secured First Lien B-3 Term Loan, 4.500%, 12/27/2019 | 2,984,536 | 2,892,508 |
| | | 10,747,070 |
| Automotive - 3.16% | | |
| American Tire Distributors Inc, Senior Secured First Lien Initial Term Loan, 5.250%, 09/01/2021 | 3,579,847 | 3,467,995 |
| Dealer Tire LLC, Senior Secured First Lien Initial Term Loan, 5.500%, 12/22/2021 | 930,243 | 934,894 |
| Mitchell International Inc, Senior Secured Second Lien Term Loan, 8.500%, 10/11/2021 | 3,895,978 | 3,626,512 |
| | | 8,029,401 |
| Banking, Finance, Insurance and Real Estate - 8.47% | | |
| Acrisure LLC, Senior Secured First Lien Term B Loan, 6.500%, 05/19/2022 | 803,915 | 800,229 |
| Alliant Holdings Intermediate LLC, Senior Secured First Lien Initial Term Loan, 4.500%, 08/12/2022 | 781,579 | 771,809 |
| AmWins Group LLC, Senior Secured First Lien New Term Loan, 4.750%, 09/06/2019 | 2,626,302 | 2,627,707 |
| AssuredPartners Capital Inc, Senior Secured First Lien Term Loan, 5.750%, 10/24/2022 | 2,459,317 | 2,447,795 |
| Asurion LLC, Senior Secured Second Lien Term Loan, 8.500%, 03/03/2021 | 2,925,532 | 2,828,990 |
| Confie Seguros Holding II Co, Senior Secured First Lien Term B Loan, 5.750%, 11/09/2018 | 667,229 | 662,225 |
| Cunningham Lindsey US Inc, Senior Secured First Lien Initial Term Loan, 5.000%, 12/10/2019 | 3,800,901 | 3,078,730 |
| DTZ US Borrower LLC, Senior Secured First Lien 2015-1 Converted Term Loan, L+3.25%, 11/04/2021 ^(b) | 1,500,000 | 1,483,133 |
| Examworks Group Inc, Senior Secured First Lien Initial Term Loan, L+3.75%, 06/19/2023 ^(b) | 887,574 | 887,854 |
| MPH Acquisition Holdings LLC, Senior Secured First Lien Initial Term Loan, 5.000%, 06/07/2023 | 2,331,002 | 2,340,326 |
| Solera LLC (Solera Finance Inc), Senior Secured First Lien Dollar Term Loan, 5.750%, 03/03/2023 | 1,870,313 | 1,872,061 |
| VF Holding Corp, Senior Secured First Lien Initial Term Loan, L+3.75%, 06/16/2023 ^(b) | 747,664 | 746,030 |
| Victory Capital Operating LLC, Senior Secured First Lien Initial Term Loan, 7.000%, 10/29/2021 | 993,197 | 973,333 |
| | | 21,520,222 |
| Beverage, Food and Tobacco - 2.08% | | |
| AdvancePierre Foods Inc, Senior Secured First Lien Effective Date Term Loan, 4.750%, 06/02/2023 | 1,324,503 | 1,322,847 |
| | 396,040 | 398,515 |

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| | | |
|---|-----------|-----------|
| Americold Realty Operating Partnership LP, Senior Secured First Lien Term B Loan, L+4.75%, 12/01/2022 ^(b) | | |
| Candy Intermediate Holdings Inc, Senior Secured First Lien Initial Term Loan, 5.500%, 06/15/2023 | 592,105 | 592,475 |
| Supervalu Inc, Senior Secured First Lien New Term Loan, 5.500%, 03/21/2019 | 2,689,812 | 2,690,229 |
| Winebow Holdings Inc, Senior Secured First Lien Initial Term Loan, 4.750%, 07/01/2021 | 291,212 | 283,932 |
| | | 5,287,998 |
| Capital Equipment - 1.34% | | |
| Alfred Fueling Systems Inc, Senior Secured First Lien Initial Term Loan, 4.750%, 06/21/2021 | 1,236,377 | 1,237,922 |
| LTI Holdings Inc, Senior Secured First Lien Initial Term Loan, 5.250%, 04/18/2022 | 1,666,654 | 1,631,938 |
| MTS Systems Corp, Senior Secured First Lien Term B Loan, L+4.25%, 06/28/2023 ^(b) | 545,455 | 544,603 |
| | | 3,414,463 |

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Blackstone / GSO Senior Floating Rate Term Fund Portfolio of Investments

June 30, 2016 (Unaudited)

| | Principal Amount | Value |
|---|---------------------|-------------|
| Chemicals, Plastics and Rubber - 4.06% | | |
| Emerald Performance Materials LLC, Senior Secured First Lien Initial Term Loan, 4.500%, 08/02/2021 | \$2,980,620 | \$2,969,442 |
| Pinnacle Operating Corporation, Senior Secured First Lien Term B Refinancing Loan, 4.750%, 11/15/2018 | 2,646,233 | 2,513,922 |
| PQ Corporation, Senior Secured First Lien Dollar Tranche B-1 Term Loan, 5.750%, 11/04/2022 | 1,148,410 | 1,150,638 |
| Royal Holdings Inc, Senior Secured First Lien Initial Term Loan, 4.500%, 06/20/2022 | 1,326,633 | 1,318,892 |
| Tekni-Plex Inc, Senior Secured First Lien Tranche B-1 Loan, 4.500%, 06/01/2022 | 737,888 | 726,820 |
| Tekni-Plex Inc, Senior Secured Second Lien Initial Term Loan, 8.750%, 06/01/2023 | 1,730,769 | 1,633,414 |
| | | 10,313,128 |
| Construction and Building - 9.15% | | |
| Builders FirstSource Inc, Senior Secured First Lien Initial Term Loan, 6.000%, 07/22/2022 | 193,761 | 194,083 |
| C.H.I. Overhead Doors Inc, Senior Secured First Lien Initial Term Loan, 4.750%, 07/29/2022 | 847,047 | 843,342 |
| C.H.I. Overhead Doors Inc, Senior Secured Second Lien Initial Term Loan, 8.750%, 07/28/2023 | 2,631,579 | 2,552,632 |
| Jeld-Wen Inc, Senior Secured First Lien Initial Term Loan, 5.250%, 10/15/2021 | 5,101,541 | 5,114,320 |
| Jeld-Wen Inc, Senior Secured First Lien Term B-1 Loan, 4.750%, 07/01/2022 | 969,684 | 969,078 |
| Priso Acquisition Corporation, Senior Secured First Lien Initial Term Loan, 4.500%, 05/09/2022 | 1,369,832 | 1,362,983 |
| SiteOne Landscape Supply LLC, Senior Secured First Lien Initial Term Loan, 6.500%, 04/29/2022 | 1,436,541 | 1,443,723 |
| SRS Distribution Inc, Senior Secured First Lien Tranche B-1 Loan, 5.250%, 08/25/2022 | 1,197,897 | 1,200,395 |
| SRS Distribution Inc, Senior Secured Second Lien 06/16 Term Loan, 9.750%, 02/25/2023 ^(b) | 821,918 | 821,404 |
| Stardust Finance Holdings Inc, Senior Secured First Lien Term Loan, 6.500%, 03/14/2022 | 5,087,698 | 4,977,447 |
| US LBM Holdings LLC, Senior Secured First Lien Initial Term Loan, 6.250%, 08/20/2022 | 3,817,308 | 3,750,505 |
| | | 23,229,912 |
| Consumer Goods Durable - 1.13% | | |
| Apex Tool Group LLC, Senior Secured First Lien Term Loan, 4.500%, 01/31/2020 | 1,033,252 | 1,012,587 |
| Hercules Achievement Inc, Senior Secured First Lien Initial Term Loan, 5.000%, 12/13/2021 | 1,846,875 | 1,844,105 |
| | | 2,856,692 |
| Consumer Goods Non Durable - 2.23% | | |
| FGI Operating Company LLC, Senior Secured First Lien Term B Loan, 5.500%, 04/19/2019 | 3,938,719 | 3,288,830 |
| Inmar Inc, Senior Secured Second Lien Initial Term Loan, 8.000%, 01/27/2022 | 250,000 | 231,250 |
| SRAM LLC, Senior Secured First Lien Term Loan, 4.013%, 04/10/2020 | 2,421,346 | 2,142,891 |
| | | 5,662,971 |

| | | |
|--|-----------|------------|
| Containers, Packaging and Glass - 4.54% | | |
| Berlin Packaging LLC, Senior Secured First Lien Initial Term Loan, 4.500%, 10/01/2021 | 2,233,861 | 2,229,672 |
| Charter Nex US Holdings Inc, Senior Secured First Lien Initial Term Loan, L+4.25%, 02/07/2022 ^(b) | 2,504,588 | 2,504,588 |
| Hilex Poly Co LLC, Senior Secured First Lien Term Loan, 6.000%, 12/06/2021 | 989,856 | 993,815 |
| Multi Packaging Solutions Inc, Senior Secured First Lien Initial Dollar Tranche B Term Loan, 4.250%, 09/30/2020 | 2,396,705 | 2,378,730 |
| Prolampac Intermediate Inc, Senior Secured First Lien Initial Term Loan, 5.750%, 08/18/2022 | 1,969,623 | 1,951,571 |
| Reynolds Group Holdings Inc, Senior Secured First Lien Incremental US Term Loan, 4.500%, 12/01/2018 | 1,462,031 | 1,464,151 |
| | | 11,522,527 |

Blackstone / GSO Senior Floating Rate Term Fund Portfolio of Investments

June 30, 2016 (Unaudited)

| | Principal Amount | Value |
|---|---------------------|--------------|
| Energy Electricity - 0.75% | | |
| Global Healthcare Exchange LLC, Senior Secured First Lien Initial Term Loan, L+4.25%, 08/15/2022 ^(b) | \$ 1,899,245 | \$ 1,899,245 |
| Energy, Oil and Gas - 4.36% | | |
| Ascent Resources - Marcellus LLC, Senior Secured First Lien Term Loan, 5.250%, 08/04/2020 | 1,481,481 | 800,000 |
| Crestwood Holdings LLC, Senior Secured First Lien Tranche B-1 Term Loan, 9.000%, 06/19/2019 | 2,363,801 | 2,091,964 |
| Jonah Energy Inc, Senior Secured Second Lien Initial Term Loan, 7.500%, 05/12/2021 | 2,000,000 | 1,775,000 |
| Sheridan Investment Partners I LLC, Senior Secured First Lien Tranche B-2 Term Loan, 4.250%, 10/01/2019 | 5,058,519 | 2,981,390 |
| Sheridan Production Partners I-A LP, Senior Secured First Lien Tranche B-2 Term Loan, 4.250%, 10/01/2019 | 670,295 | 395,058 |
| Sheridan Production Partners I-M LP, Senior Secured First Lien Tranche B-2 Term Loan, 4.250%, 10/01/2019 | 409,420 | 241,304 |
| Templar Energy LLC, Senior Secured Second Lien Term Loan, 8.500%, 11/25/2020 | 3,000,000 | 840,000 |
| Utex Industries Inc, Senior Secured First Lien New Initial Term Loan, 5.000%, 05/24/2021 | 1,505,679 | 1,046,447 |
| W3 Co, Senior Secured First Lien Term Loan, 5.750%, 03/13/2020 | 1,158,293 | 910,708 |
| | | 11,081,871 |
| Environmental Industries - 0.89% | | |
| EnergySolutions LLC, Senior Secured First Lien Advance Term Loan, 6.750%, 05/29/2020 | 1,734,545 | 1,691,182 |
| Infiltrator Water Technologies LLC, Senior Secured First Lien Term B Loan, 5.250%, 05/27/2022 | 565,714 | 565,952 |
| | | 2,257,134 |
| Healthcare and Pharmaceuticals - 16.00% | | |
| Acadia Healthcare Co Inc, Senior Secured First Lien Tranche B-2 Term Loan, 4.500%, 02/16/2023 | 299,069 | 296,763 |
| Albany Molecular Research Inc, Senior Secured First Lien Term Loan, L+4.75%, 07/16/2021 ^(b) | 829,372 | 822,115 |
| Alvogen Pharma US Inc, Senior Secured First Lien Term Loan, 6.000%, 04/01/2022 | 2,360,212 | 2,341,035 |
| Amneal Pharmaceuticals LLC, Senior Secured First Lien Term B Loan, 4.504%, 11/01/2019 | 335,152 | 333,615 |
| Avantor Performance Materials Holdings Inc, Senior Secured First Lien Initial Term Loan, 6.000%, 06/17/2022 | 2,405,660 | 2,392,128 |
| Avantor Performance Materials Holdings Inc, Senior Secured Second Lien Initial Term Loan, L+9.50%, 06/16/2023 ^(b) | 1,449,275 | 1,423,913 |
| CHG Healthcare Services Inc, Senior Secured First Lien Term Loan, 4.750%, 06/07/2023 | 1,134,216 | 1,135,991 |
| Concordia Healthcare Corp, Senior Secured First Lien Dollar Term Loan, 5.250%, 10/21/2021 | 3,787,819 | 3,644,829 |
| | 2,238,979 | 2,205,395 |

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| | | |
|---|-----------|-----------|
| CT Technologies Intermediate Holdings Inc, Senior Secured First Lien Initial Term Loan, 5.250%, 12/01/2021 | | |
| Curo Health Services Holdings Inc, Senior Secured First Lien Term B Loan, 6.500%, 02/07/2022 | 1,410,714 | 1,406,010 |
| Genoa a QoL Healthcare Company LLC, Senior Secured First Lien Initial Term Loan, 4.500%, 04/29/2022 | 1,331,871 | 1,325,211 |
| Greatbatch Ltd, Senior Secured First Lien Term B Loan, 5.250%, 10/27/2022 | 2,389,222 | 2,372,796 |
| Lanai Holdings III Inc, Senior Secured First Lien Term Loan, L+4.75%, 08/29/2022 ^(b) | 1,238,532 | 1,223,050 |
| Medpace Holdings Inc, Senior Secured First Lien Initial Term Loan, 4.750%, 04/01/2021 | 831,846 | 830,806 |
| National Mentor Holdings Inc, Senior Secured First Lien Initial Tranche B Term Loan, 4.250%, 01/29/2021 | 1,063,601 | 1,055,624 |
| Netsmart Technologies Inc, Senior Secured First Lien Initial Term Loan, 5.750%, 04/19/2023 | 2,155,172 | 2,152,478 |
| Onex Carestream Finance LP, Senior Secured Second Lien Term Loan, 9.500%, 12/09/2019 | 3,328,218 | 3,028,679 |
| Onex Schumacher Finance LP, Senior Secured First Lien Initial Term Loan, 5.000%, 08/01/2022 | 1,212,452 | 1,211,942 |
| Packaging Coordinators Midco Inc, Senior Secured First Lien Term B Loan, L+4.00%, 06/29/2023 ^(b) | 1,284,672 | 1,284,671 |

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Blackstone / GSO Senior Floating Rate Term Fund Portfolio of Investments

June 30, 2016 (Unaudited)

| | Principal Amount | Value |
|--|---------------------|-----------------------|
| Healthcare and Pharmaceuticals (continued) | | |
| Precyse Acquisition Corp, Senior Secured First Lien Initial Term Loan, 6.500%, 10/20/2022 | \$1,052,267 | \$1,048,979 |
| Smile Brands Group Inc, Senior Secured First Lien Term B Non-PIK Loan, 9.000%, 08/16/2019 | 3,982,698 | 3,488,186 |
| Surgery Center Holdings Inc, Senior Secured First Lien Initial Term Loan, 5.250%, 11/03/2020 | 671,591 | 669,912 |
| U.S. Renal Care Inc, Senior Secured First Lien Initial Term Loan, 5.250%, 12/30/2022 | 3,984,987 | 3,985,007 |
| Valeant Pharmaceuticals International, Senior Secured First Lien Series D-2 Tranche B Term Loan, L+3.75%, 02/13/2019 ^(b) | 986,081 | 961,124 40,640,259 |
| High Tech Industries - 22.11% | | |
| Ascend Learning LLC, Senior Secured First Lien Term Loan, 5.504%, 07/31/2019 | 462,547 | 462,836 |
| Aspect Software Inc, Senior Secured First Lien Exit Term Loan, 10.500%, 05/25/2020 | 5,328,549 | 5,128,729 |
| Blue Coat Holdings Inc, Senior Secured First Lien Initial Term Loan, 4.500%, 05/20/2022 | 2,925,137 | 2,925,137 |
| BMC Software Finance Inc, Senior Secured First Lien Initial US Term Loan, 5.000%, 09/10/2020 | 3,851,368 | 3,427,718 |
| Ciena Corporation, Senior Secured First Lien 2016 Term Loan, 4.250%, 04/26/2021 | 645,161 | 645,968 |
| Compuware Corporation, Senior Secured First Lien Tranche B-2 Term Loan, 6.250%, 12/15/2021 | 989,950 | 920,035 |
| Compuware Corporation, Senior Secured Second Lien Term Loan, 9.250%, 12/15/2022 | 5,500,000 | 4,569,592 |
| Cypress Semiconductor Corp, Senior Secured First Lien Term B Loan, L+5.50%, 06/03/2021 ^(b) | 1,690,141 | 1,682,746 |
| Epicor Software Corporation, Senior Secured First Lien Term B Loan, 4.750%, 06/01/2022 | 2,834,118 | 2,789,835 |
| Hyland Software Inc, Senior Secured First Lien Term Loan, 4.750%, 07/01/2022 | 198,504 | 197,760 |
| Informatica Corporation, Senior Secured First Lien Dollar Term Loan, 4.500%, 08/05/2022 | 3,221,228 | 3,143,000 |
| Kronos Incorporated, Senior Secured Second Lien Initial Term Loan, 9.750%, 04/30/2020 | 4,000,000 | 4,036,680 |
| MA FinanceCo LLC, Senior Secured First Lien Initial Tranche B Term Loan, 5.250%, 11/19/2021 | 3,479,068 | 3,481,242 |
| Microsemi Corporation, Senior Secured First Lien Term B Loan, 5.250%, 01/16/2023 | 1,528,104 | 1,527,470 |
| ON Semiconductor Corp, Senior Secured First Lien Closing Date Term Loan, 5.250%, 03/31/2023 | 4,770,017 | 4,797,349 |
| P2 Upstream Acquisition Co, Senior Secured First Lien Term Loan, 5.000%, 10/30/2020 | 2,785,714 | 2,611,607 |
| Peak 10 Inc, Senior Secured First Lien Term Loan, 5.000%, 06/17/2021 | 2,672,727 | 2,648,499 |
| Peak 10 Inc, Senior Secured Second Lien Initial Term Loan, 8.250%, 06/17/2022 | 875,000 | 761,250 |
| ProQuest LLC, Senior Secured First Lien Initial Term Loan, 5.750%, 10/25/2021 | 1,772,955 | 1,702,037 |
| Riverbed Technology Inc, Senior Secured First Lien Amendment Term Loan, L+4.00%, 04/25/2022 ^(b) | 776,715 | 777,632 |
| Rocket Software Inc, Senior Secured First Lien Term Loan, 5.750%, 02/08/2018 | 543,933 | 545,293 |
| Sophia LP, Senior Secured First Lien Closing Date Term Loan, 4.750%, 09/30/2022 | 1,985,000 | 1,965,150 |
| Tech Finance & Co SCA, Senior Secured First Lien US Term Loan, 5.000%, 07/13/2020 | 2,997,716 | 2,974,304 |
| TTM Technologies Inc, Senior Secured First Lien Term B Loan, 6.000%, 05/31/2021 | 2,094,302 | 2,078,594 |

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| | | |
|---|-----------|-------------------------|
| Western Digital Corporation, Senior Secured First Lien US Term B Loan, 6.250%, 04/28/2023 | 349,146 | 351,056 56,151,519 |
| Hotels, Gaming and Leisure - 5.10% | | |
| Alpha Topco Limited Delta - 2 (Lux) Sarl, Senior Secured Second Lien Term Loan, 7.750%, 07/29/2022 | 3,812,600 | 3,636,267 |
| Corner Investment Propco LLC, Senior Secured First Lien Term B Loan, 11.000%, 11/04/2019 | 1,873,961 | 1,836,482 |
| Scientific Games International Inc, Senior Secured First Lien B-2 Term Loan, 6.000%, 10/01/2021 | 2,731,513 | 2,697,710 |
| SMG, Senior Secured First Lien Term Loan, 4.512%, 02/27/2020 | 1,839,641 | 1,795,950 |
| Travelport Finance (Luxembourg) Sarl, Senior Secured First Lien 6/16 Term B Loan, 5.000%, 09/02/2021 | 2,990,293 | 2,978,153 12,944,562 |
| Media Advertising, Printing and Publishing - 0.98% | | |
| Cengage Learning Inc, Senior Secured First Lien Term B Loan, 5.250%, 06/07/2023 | 1,646,707 | 1,630,240 |

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Blackstone / GSO Senior Floating Rate Term Fund Portfolio of Investments

June 30, 2016 (Unaudited)

| | Principal Amount | Value |
|--|---------------------|------------------------|
| Media Advertising, Printing and Publishing (continued) | | |
| McGraw-Hill Global Education Holdings LLC, Senior Secured First Lien Term B Loan, 5.000%, 05/04/2022 | \$857,143 | \$857,357 2,487,597 |
| Media Broadcasting and Subscription - 4.00% | | |
| Cumulus Media Holdings Inc, Senior Secured First Lien Term Loan, 4.250%, 12/23/2020 | 2,000,000 | 1,415,000 |
| Neptune Finco Corp, Senior Secured First Lien Initial Term Loan, 5.000%, 10/10/2022 | 2,739,726 | 2,749,315 |
| Numericable US LLC, Senior Secured First Lien USD Term B6 Loan, 4.750%, 02/10/2023 | 3,776,495 | 3,732,650 |
| Numericable-SFR SA, Senior Secured First Lien USD TLB-7 Term Loan, 5.000%, 01/15/2024 | 1,259,669 | 1,252,847 |
| Sable International Finance Ltd, Senior Secured First Lien Term B-1 Loan, 5.500%, 01/03/2023 | 550,000 | 550,000 |
| Sable International Finance Ltd, Senior Secured First Lien Term B-2 Loan, 5.830%, 01/03/2023 | 450,000 | 450,000 10,149,812 |
| Metals and Mining - 1.99% | | |
| Fairmount Santrol Inc, Senior Secured First Lien Tranche B-2 Term Loan, 4.500%, 09/05/2019 | 1,243,606 | 1,015,355 |
| McJunkin Red Man Corporation, Senior Secured First Lien 2013 Term Loan, 5.000%, 11/08/2019 | 864,023 | 835,942 |
| Murray Energy Corporation, Senior Secured First Lien Term B-1 Loan, 7.000%, 04/17/2017 | 2,582,197 | 2,204,551 |
| Murray Energy Corporation, Senior Secured First Lien Term B-2 Loan, 7.500%, 04/16/2020 | 1,364,858 | 1,003,170 5,059,018 |
| Retail - 8.15% | | |
| Albertsons LLC, Senior Secured First Lien Term B-6 Loan, L+3.75%, 06/22/2023 ^(b) | 1,947,235 | 1,946,991 |
| Ascena Retail Group Inc, Senior Secured First Lien Tranche B Term Loan, 5.250%, 08/19/2022 | 2,432,966 | 2,325,915 |
| CEC Entertainment Inc, Senior Secured First Lien Term B Loan, 4.000%, 02/15/2021 | 1,682,589 | 1,637,714 |
| Fairway Group Acquisition Company, Senior Secured First Lien DIP Term Loan, 9.000%, 07/29/2016 | 255,529 | 254,251 |
| Fairway Group Acquisition Company, Senior Secured First Lien Term Loan, 7.750%, 08/17/2018 | 959,348 | 551,625 |
| Jill Acquisition LLC, Senior Secured First Lien Initial Term Loan, 6.000%, 05/09/2022 | 1,028,091 | 1,012,670 |
| Neiman Marcus Group Ltd LLC, Senior Secured First Lien Other Term Loan, 4.250%, 10/26/2020 | 1,271,624 | 1,145,473 |
| Nine West Holdings Inc, Senior Secured First Lien Initial Term Loan, 4.750%, 10/08/2019 | 2,156,000 | 1,194,424 |
| Payless Inc, Senior Secured First Lien Initial Term Loan, 5.000%, 03/11/2021 | 1,969,312 | 1,031,427 |
| | 4,987,500 | 4,969,246 |

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| | | |
|--|-----------|------------|
| Petco Animal Supplies Inc, Senior Secured First Lien Tranche B-2 Term Loan, 4.730%, 01/26/2023 | | |
| Spencer Gifts LLC, Senior Secured First Lien B-1 Term Loan, 5.250%, 07/16/2021 | 3,819,645 | 3,370,837 |
| Sports Authority (The), Senior Secured First Lien Term B Loan, 7.500%, 11/16/2017 | 4,611,833 | 1,245,195 |
| | | 20,685,768 |
| Services - Business - 10.53% | | |
| Advantage Sales & Marketing Inc, Senior Secured Second Lien Initial Term Loan, 7.500%, 07/25/2022 | 2,750,000 | 2,578,125 |
| BarBri Inc, Senior Secured First Lien Initial Term Loan, 4.500%, 07/17/2019 | 2,708,554 | 2,336,128 |
| Crossmark Holdings Inc, Senior Secured First Lien Term Loan, 4.500%, 12/20/2019 | 6,088,092 | 4,190,617 |
| GCA Services Group Inc, Senior Secured First Lien Term Loan, 5.750%, 03/01/2023 | 3,362,360 | 3,374,968 |
| Sedgwick Claims Management Services Inc, Senior Secured Second Lien Incremental Term Loan, 6.750%, 02/28/2022 | 2,075,472 | 1,997,642 |
| Sedgwick Claims Management Services Inc, Senior Secured Second Lien Initial Term Loan, 6.750%, 02/28/2022 | 2,818,182 | 2,712,500 |

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Blackstone / GSO Senior Floating Rate Term Fund Portfolio of Investments

June 30, 2016 (Unaudited)

| | Principal Amount | Value |
|---|---------------------|-------------|
| Services - Business (continued) | | |
| SurveyMonkey.com LLC, Senior Secured First Lien Term Loan, 6.250%, 02/07/2019 | \$2,329,311 | \$2,300,194 |
| Transaction Network Services, Senior Secured First Lien Initial Term Loan, 5.000%, 02/14/2020 | 1,126,118 | 1,127,525 |
| Transaction Network Services, Senior Secured Second Lien Initial Term Loan, 9.000%, 08/14/2020 | 479,902 | 468,805 |
| TravelCLICK Inc, Senior Secured First Lien Initial Term Loan, 5.500%, 05/12/2021 | 2,212,230 | 2,198,404 |
| TravelCLICK Inc, Senior Secured Second Lien Initial Term Loan, 8.750%, 11/08/2021 | 2,750,000 | 2,557,500 |
| US Security Associates Holdings Inc, Senior Secured First Lien Delayed Draw Term Loan, 6.250%, 07/28/2017 | 101,447 | 101,320 |
| US Security Associates Holdings Inc, Senior Secured First Lien Term B Loan, 6.250%, 07/28/2017 | 804,685 | 803,679 |
| | | 26,747,407 |
| Services - Consumer - 4.27% | | |
| Learning Care Group (US) No. 2 Inc, Senior Secured First Lien Term Loan, 5.000%, 05/05/2021 | 1,451,852 | 1,453,674 |
| Nord Anglia Education Finance LLC, Senior Secured First Lien Initial Term Loan, 5.000%, 03/31/2021 | 931,670 | 928,763 |
| NVA Holdings Inc, Senior Secured First Lien Incremental B-1 Term Loan, 5.500%, 08/14/2021 | 548,625 | 549,311 |
| NVA Holdings Inc, Senior Secured First Lien Term Loan, 4.750%, 08/16/2021 | 1,842,170 | 1,837,564 |
| NVA Holdings Inc, Senior Secured Second Lien Term Loan, L+7.000%, 08/14/2022 ^(b) | 985,421 | 976,798 |
| Prime Security Services Borrower LLC, Senior Secured First Lien Term B-1 Loan, L+3.75%, 05/02/2022 ^(b) | 880,562 | 883,679 |
| Red Lobster Management LLC, Senior Secured First Lien Initial Term Loan, L+5.25%, 07/28/2021 ^(b) | 858,717 | 856,570 |
| Renaissance Learning Inc, Senior Secured First Lien Initial Term Loan, 4.500%, 04/09/2021 | 1,371,930 | 1,343,634 |
| Spin Holdco Inc, Senior Secured First Lien Initial Term Loan, 4.250%, 11/14/2019 | 2,054,028 | 2,018,935 |
| | | 10,848,928 |
| Telecommunications - 8.27% | | |
| Alorica Inc, Senior Secured First Lien Term Loan, L+4.75%, 06/22/2022 ^(b) | 1,048,951 | 1,048,075 |
| Avaya Inc, Senior Secured First Lien Term B-7 Loan, 6.250%, 05/29/2020 | 10,711,206 | 7,667,456 |
| Communications Sales & Leasing Inc, Senior Secured Term Loan, 5.000%, 10/24/2022 | 997,481 | 988,130 |
| ConvergeOne Holdings Corporation, Senior Secured First Lien Initial Term Loan, 6.000%, 06/17/2020 | 2,491,665 | 2,423,145 |
| Fairpoint Communications Inc, Senior Secured First Lien Term Loan, 7.500%, 02/14/2019 | 3,482,020 | 3,482,386 |
| Nextgen Finance LLC, Senior Secured First Lien Term B Loan, 5.000%, 05/31/2021 | 1,960,000 | 1,870,987 |
| Windstream Services LLC, Senior Secured First Lien Tranche B-6 Term Loan, 5.750%, 03/29/2021 | 3,241,875 | 3,234,791 |
| Zayo Group LLC, Senior Secured First Lien 2016 Incremental Term Loan, 4.500%, 05/06/2021 | 286,143 | 286,608 |

| | | |
|---|-----------|------------|
| | | 21,001,578 |
| Transportation Cargo - 0.21% | | |
| Navistar International Corporation, Senior Secured First Lien Tranche B Term Loan, 6.500%, 08/07/2020 | 556,011 | 527,285 |
| Transportation Consumer - 1.51% | | |
| Lineage Logistics LLC, Senior Secured First Lien Term Loan, 4.500%, 04/07/2021 | 4,025,071 | 3,833,880 |
| Utilities Electric - 7.74% | | |
| Chief Power Finance LLC, Senior Secured First Lien Term B Advance Loan, 5.750%, 12/31/2020 | 1,622,310 | 1,326,239 |
| Exgen Texas Power LLC, Senior Secured First Lien Term Loan, 5.750%, 09/20/2021 | 2,243,011 | 1,771,979 |
| Granite Acquisition Inc, Senior Secured Second Lien Term B Loan, 8.250%, 12/19/2022 | 2,030,075 | 1,923,750 |

Blackstone / GSO Senior Floating Rate Term Fund Portfolio of Investments

June 30, 2016 (Unaudited)

| | Principal Amount | Value |
|---|---------------------|--------------------|
| Utilities Electric (continued) | | |
| Green Energy Partners / Stonewall LLC, Senior Secured First Lien Term B-1 Conversion Advance Loan, 6.500%, 11/15/2021 | \$ 500,000 | \$ 490,000 |
| Moxie Patriot LLC, Senior Secured First Lien Construction B-1 Facility Term Loan, 6.750%, 12/18/2020 | 1,481,481 | 1,427,778 |
| Panda Liberty LLC, Senior Secured First Lien Construction B-1 Facility Term Loan, 7.500%, 08/21/2020 | 3,470,588 | 3,392,500 |
| Panda Temple Power II LLC, Senior Secured First Lien Construction Term Loan, 7.250%, 04/03/2019 | 2,634,036 | 2,436,483 |
| Pike Corporation, Senior Secured First Lien Initial Term Loan, 5.500%, 12/22/2021 | 1,236,559 | 1,235,786 |
| Sandy Creek Energy Associates LP, Senior Secured First Lien Term Loan, 5.000%, 11/09/2020 | 4,100,319 | 3,290,506 |
| Southeast PowerGen LLC, Senior Secured First Lien Term B Loan, 4.500%, 12/02/2021 | 508,328 | 491,807 |
| TPF II Power LLC, Senior Secured First Lien Term Loan, 5.520%, 10/02/2021 | 1,877,153 | 1,872,854 |
| | | 19,659,682 |
| TOTAL FLOATING RATE LOAN INTERESTS (Cost \$372,854,725) | | 348,559,929 |
| CORPORATE BONDS - 7.06% | | |
| Banking, Finance, Insurance and Real Estate - 0.25% | | |
| National Financial Partners Corp, Senior Unsecured Bond, 9.000%, 07/15/2021 ^(c) | 650,000 | 628,875 |
| Construction and Building - 0.91% | | |
| Builders FirstSource Inc, Senior Unsecured Bond, 7.625%, 06/01/2021 ^(c) | 2,202,000 | 2,312,100 |
| Consumer Goods Durable - 0.07% | | |
| Apex Tool Group LLC, Senior Unsecured Bond, 7.000%, 02/01/2021 ^(c) | 200,000 | 173,500 |
| Containers, Packaging and Glass - 1.53% | | |
| Coveris Holding Corp, Senior Unsecured Bond, 10.000%, 06/01/2018 ^(c) | 3,000,000 | 3,015,000 |
| Coveris Holdings SA, Senior Unsecured Bond, 7.875%, 11/01/2019 ^(c) | 700,000 | 683,375 |
| Reynolds GRP ISS / Reynold, Senior Unsecured Bond, 7.000%, 07/15/2024 ^(c) | 190,000 | 195,961 |
| | | 3,894,336 |
| Energy, Oil and Gas - 0.40% | | |
| Comstock Resources Inc, Senior Unsecured Bond, 10.000%, 03/16/2020 ^(c) | 1,250,000 | 1,012,500 |
| Healthcare and Pharmaceuticals - 0.20% | | |
| Valeant Pharmaceuticals, Senior Unsecured Bond: 5.375%, 03/15/2020 ^(c) | 400,000 | 343,750 |
| 6.125%, 04/15/2025 ^(c) | 200,000 | 161,000 |
| | | 504,750 |
| High Tech Industries - 0.67% | | |

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| | | |
|---|-----------|-----------|
| Dell Inc, Senior Unsecured Bond, 7.125%, 06/15/2024 ^(c) | 530,000 | 554,381 |
| Infor (US) Inc, Senior Unsecured Bond, 6.500%, 05/15/2022 | 750,000 | 712,035 |
| Riverbed Technology Inc, Senior Unsecured Bond, 8.875%, 03/01/2023 ^(c) | 430,000 | 447,200 |
| | | 1,713,616 |
| Media Broadcasting and Subscription - 1.56% | | |
| Altice Financing SA, Senior Secured Bond, 7.500%, 05/15/2026 ^(c) | 1,410,000 | 1,388,850 |
| Numericable-SFR SA, Senior Secured Bond, 7.375%, 05/01/2026 ^(c) | 2,590,000 | 2,564,100 |
| | | 3,952,950 |

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Blackstone / GSO Senior Floating Rate Term Fund Portfolio of Investments

June 30, 2016 (Unaudited)

| | Principal Amount | Value |
|--|---------------------|---------------|
| Media, Advertising, Printing and Publishing - 0.11% | | |
| McGraw-Hill Global Education, Senior Unsecured Bond, 7.875%, 05/15/2024 ^(c) | \$270,000 | \$280,125 |
| Retail - 0.12% | | |
| Nine West Holdings Inc, Senior Unsecured Bond, 8.250%, 03/15/2019 ^(c) | 1,800,000 | 306,000 |
| Services - Business - 1.11% | | |
| ADT Corp, Senior Unsecured Bond, 4.125%, 06/15/2023 | 3,000,000 | 2,823,750 |
| Telecommunications - 0.13% | | |
| Fairpoint Communications Inc, Senior Secured Bond, 8.750%, 08/15/2019 ^(c) | 340,000 | 336,175 |
| TOTAL CORPORATE BONDS | | |
| (Cost \$18,312,752) | | 17,938,677 |
| Total Investments - 144.31% | | |
| (Cost \$391,167,477) | | 366,498,606 |
| Assets in Excess of Other Liabilities - 4.91% | | 12,470,328 |
| Leverage Facility - (49.22)% | | (125,000,000) |
| Net Assets - 100.00% | | \$253,968,934 |

Amounts above are shown as a percentage of net assets as of June 30, 2016.

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

All or a portion of this position has not settled as of June 30, 2016. The interest rate shown represents the 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 LIBOR will be established.

Security exempt from registration under Rule 144A of the Securities Act of 1933. Total market value of Rule 144A securities amounts to \$14,402,892, which represents approximately 5.67% of net assets as of June 30, 2016. Such securities may normally be sold to qualified institutional buyers in transactions exempt from registration.

See Notes to Financial Statements.

Blackstone / GSO Long-Short Credit Income Fund Portfolio of Investments

June 30, 2016 (Unaudited)

| | Principal Amount | Value |
|---|---------------------|-------------|
| FLOATING RATE LOAN INTERESTS ^(a) - 112.93% | | |
| Aerospace and Defense - 2.46% | | |
| Camp International Holding Company, Senior Secured First Lien 2013 Replacement Term Loan, 4.750%, 05/31/2019 | \$2,244,208 | \$2,237,902 |
| Camp International Holding Company, Senior Secured Second Lien 2013 Replacement Term Loan, 8.250%, 12/02/2019 | 987,409 | 967,661 |
| Jazz Acquisition Inc, Senior Secured Second Lien Term Loan, 7.750%, 06/19/2022 | 1,732,833 | 1,334,281 |
| TurboCombustor Technology Inc, Senior Secured First Lien Initial Term Loan, 5.500%, 12/02/2020 | 615,332 | 553,799 |
| | | 5,093,643 |
| Automotive - 0.99% | | |
| American Tire Distributors Inc, Senior Secured First Lien Initial Term Loan, 5.250%, 09/01/2021 | 446,220 | 432,278 |
| KAR Auction Services Inc, Senior Secured First Lien Tranche B-3 Term Loan, 4.250%, 03/09/2023 | 413,757 | 415,652 |
| Mitchell International Inc, Senior Secured Second Lien Term Loan, 8.500%, 10/11/2021 | 1,294,266 | 1,204,748 |
| | | 2,052,678 |
| Banking, Finance, Insurance and Real Estate - 9.41% | | |
| Acrisure LLC, Senior Secured First Lien Term B Loan, 6.500%, 05/19/2022 | 1,071,892 | 1,066,977 |
| AmWins Group LLC, Senior Secured First Lien New Term Loan, 4.750%, 09/06/2019 | 1,969,727 | 1,970,780 |
| Arnhold and S Bleichroeder Holdings Inc, Senior Secured First Lien Initial Term Loan, 4.750%, 12/01/2022 | 1,442,750 | 1,417,502 |
| AssuredPartners Capital Inc, Senior Secured First Lien Term Loan, 5.750%, 10/24/2022 | 1,510,637 | 1,503,560 |
| Asurion LLC, Senior Secured Second Lien Term Loan, 8.500%, 03/03/2021 | 2,050,064 | 1,982,412 |
| Confie Seguros Holding II Co, Senior Secured First Lien Term B Loan, 5.750%, 11/09/2018 | 500,422 | 496,669 |
| Cunningham Lindsey US Inc, Senior Secured First Lien Initial Term Loan, 5.000%, 12/10/2019 | 1,772,628 | 1,435,829 |
| DTZ US Borrower LLC, Senior Secured First Lien 2015-1 Converted Term Loan, L+3.25%, 11/04/2021 ^(b) | 1,122,166 | 1,109,548 |
| DTZ US Borrower LLC, Senior Secured Second Lien Initial Term Loan, 9.250%, 11/04/2022 | 1,956,522 | 1,965,492 |
| Examworks Group Inc, Senior Secured First Lien Initial Term Loan, L+3.75%, 06/19/2023 ^(b) | 710,059 | 710,283 |
| EZE Software Group LLC, Senior Secured Second Lien Term Loan, 7.250%, 04/05/2021 | 470,905 | 456,778 |
| MPH Acquisition Holdings LLC, Senior Secured First Lien Initial Term Loan, 5.000%, 06/07/2023 | 1,864,802 | 1,872,261 |
| Solera LLC (Solera Finance Inc), Senior Secured First Lien Dollar Term Loan, 5.750%, 03/03/2023 | 2,197,160 | 2,199,214 |
| VF Holding Corp, Senior Secured First Lien Initial Term Loan, L+3.75%, 06/16/2023 ^(b) | 560,748 | 559,522 |
| Victory Capital Operating LLC, Senior Secured First Lien Initial Term Loan, 7.000%, 10/29/2021 | 744,898 | 730,000 |

19,476,827

Beverage, Food and Tobacco - 1.14%

| | | |
|---|-----------|-----------|
| AdvancePierre Foods Inc, Senior Secured First Lien Effective Date Term Loan, 4.750%, 06/02/2023 | 1,059,603 | 1,058,278 |
| Americold Realty Operating Partnership LP, Senior Secured First Lien Term B Loan, L+4.75%, 12/01/2022 ^(b) | 297,030 | 298,886 |
| Candy Intermediate Holdings Inc, Senior Secured First Lien Initial Term Loan, 5.500%, 06/15/2023 | 394,737 | 394,984 |
| Winebow Holdings Inc, Senior Secured Second Lien Initial Term Loan, 8.500%, 12/31/2021 | 693,642 | 617,341 |
| | | 2,369,489 |

Capital Equipment - 0.62%

| | | |
|--|---------|---------|
| Alfred Fueling Systems Inc, Senior Secured First Lien Initial Term Loan, 4.750%, 06/21/2021 | 927,282 | 928,442 |
|--|---------|---------|

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Blackstone / GSO Long-Short Credit Income Fund Portfolio of Investments

June 30, 2016 (Unaudited)

| | Principal Amount | Value |
|---|---------------------|-------------------------|
| Capital Equipment (continued) | | |
| MTS Systems Corp, Senior Secured First Lien Term B Loan, L+4.25%, 06/28/2023 ^(b) | \$363,636 | \$363,069 1,291,511 |
| Chemicals, Plastics and Rubber - 3.12% | | |
| Emerald Performance Materials LLC, Senior Secured First Lien Initial Term Loan, 4.500%, 08/02/2021 | 701,322 | 698,693 |
| Emerald Performance Materials LLC, Senior Secured Second Lien Initial Term Loan, 7.750%, 08/01/2022 | 1,500,000 | 1,473,750 |
| Pinnacle Operating Corporation, Senior Secured First Lien Term B Refinancing Loan, 4.750%, 11/15/2018 | 2,209,450 | 2,098,978 |
| PQ Corporation, Senior Secured First Lien Dollar Tranche B-1 Term Loan, 5.750%, 11/04/2022 | 883,392 | 885,106 |
| Royal Holdings Inc, Senior Secured First Lien Initial Term Loan, 4.500%, 06/20/2022 | 210,781 | 209,551 |
| Tekni-Plex Inc, Senior Secured Second Lien Initial Term Loan, 8.750%, 06/01/2023 | 1,153,846 | 1,088,942 6,455,020 |
| Construction and Building - 7.31% | | |
| Builders FirstSource Inc, Senior Secured First Lien Initial Term Loan, 6.000%, 07/22/2022 | 364,262 | 364,868 |
| C.H.I. Overhead Doors Inc, Senior Secured Second Lien Initial Term Loan, 8.750%, 07/28/2023 | 2,105,263 | 2,042,105 |
| Jeld-Wen Inc, Senior Secured First Lien Initial Term Loan, 5.250%, 10/15/2021 | 1,970,000 | 1,974,935 |
| Jeld-Wen Inc, Senior Secured First Lien Term B-1 Loan, 4.750%, 07/01/2022 | 741,523 | 741,059 |
| Priso Acquisition Corporation, Senior Secured First Lien Initial Term Loan, 4.500%, 05/09/2022 | 431,503 | 429,346 |
| SiteOne Landscape Supply LLC, Senior Secured First Lien Initial Term Loan, 6.500%, 04/29/2022 | 1,049,482 | 1,054,730 |
| SRS Distribution Inc, Senior Secured First Lien Tranche B-1 Loan, 5.250%, 08/25/2022 | 1,145,180 | 1,147,568 |
| SRS Distribution Inc, Senior Secured Second Lien 06/16 Term Loan, 9.750%, 02/25/2023 ^(b) | 547,945 | 547,603 |
| Stardust Finance Holdings Inc, Senior Secured First Lien Term Loan, 6.500%, 03/14/2022 | 3,990,580 | 3,904,104 |
| US LBM Holdings LLC, Senior Secured First Lien Initial Term Loan, 6.250%, 08/20/2022 | 2,984,981 | 2,932,744 15,139,062 |
| Consumer Goods Durable - 1.45% | | |
| Apex Tool Group LLC, Senior Secured First Lien Term Loan, 4.500%, 01/31/2020 | 688,222 | 674,457 |
| Hercules Achievement Inc, Senior Secured First Lien Initial Term Loan, 5.000%, 12/13/2021 | 1,846,875 | 1,844,105 |
| Hillman Group Inc (The), Senior Secured First Lien Initial Term Loan, 4.500%, 06/30/2021 | 498,728 | 493,117 3,011,679 |
| Consumer Goods Non Durable - 0.99% | | |

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| | | |
|---|-----------|-----------|
| Inmar Inc, Senior Secured Second Lien Initial Term Loan, 8.000%, 01/27/2022 | 1,937,500 | 1,792,188 |
| SRAM LLC, Senior Secured First Lien Term Loan, 4.013%, 04/10/2020 | 295,381 | 261,412 |
| | | 2,053,600 |
| Containers, Packaging and Glass - 4.26% | | |
| Charter Nex US Holdings Inc, Senior Secured First Lien Initial Term Loan, L+4.25%, 02/07/2022 ^(b) | 2,747,297 | 2,747,297 |
| Hilex Poly Co LLC, Senior Secured First Lien Term Loan, 6.000%, 12/06/2021 | 2,323,951 | 2,333,246 |
| IBC Capital Limited, Senior Secured Second Lien Term Loan, 8.000%, 09/09/2022 | 291,176 | 259,147 |
| Multi Packaging Solutions Inc, Senior Secured First Lien Initial Dollar Tranche B Term Loan, 4.250%, 09/30/2020 | 1,090,339 | 1,082,162 |
| Plaze Inc, Senior Secured First Lien Term Loan, 5.254%, 07/31/2022 | 380,020 | 380,020 |
| Prolampac Intermediate Inc, Senior Secured First Lien Initial Term Loan, 5.750%, 08/18/2022 | 2,032,824 | 2,014,193 |
| | | 8,816,065 |

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Blackstone / GSO Long-Short Credit Income Fund Portfolio of Investments

June 30, 2016 (Unaudited)

| | Principal Amount | Value |
|--|---------------------|-------------|
| Energy, Oil and Gas - 2.14% | | |
| Blackbrush Oil & Gas LP, Senior Secured Second Lien Term Loan, 7.500%, 07/30/2021 | \$1,327,434 | \$1,325,774 |
| Chief Exploration & Development LLC, Senior Secured Second Lien Term Loan, 7.500%, 05/17/2021 | 752,941 | 683,061 |
| Sheridan Investment Partners I LLC, Senior Secured First Lien Tranche B-2 Term Loan, 4.250%, 10/01/2019 | 1,570,246 | 925,472 |
| Sheridan Production Partners I-A LP, Senior Secured First Lien Tranche B-2 Term Loan, 4.250%, 10/01/2019 | 208,070 | 122,632 |
| Sheridan Production Partners I-M LP, Senior Secured First Lien Tranche B-2 Term Loan, 4.250%, 10/01/2019 | 127,091 | 74,905 |
| Utex Industries Inc, Senior Secured First Lien New Initial Term Loan, 5.000%, 05/24/2021 | 1,505,679 | 1,046,447 |
| W3 Co, Senior Secured First Lien Term Loan, 5.750%, 03/13/2020 | 310,026 | 243,758 |
| | | 4,422,049 |
| Environmental Industries - 1.31% | | |
| EnergySolutions LLC, Senior Secured First Lien Advance Term Loan, 6.750%, 05/29/2020 | 1,734,545 | 1,691,182 |
| Infiltrator Water Technologies LLC, Senior Secured First Lien Term B Loan, 5.250%, 05/27/2022 | 424,286 | 424,464 |
| Wastequip LLC, Senior Secured First Lien Term Loan, 5.500%, 08/09/2019 | 590,103 | 589,855 |
| | | 2,705,501 |
| Healthcare and Pharmaceuticals - 14.67% | | |
| Albany Molecular Research Inc, Senior Secured First Lien Term Loan, L+4.75%, 07/16/2021 ^(b) | 821,026 | 813,842 |
| Alvogen Pharma US Inc, Senior Secured First Lien Term Loan, 6.000%, 04/01/2022 | 1,780,889 | 1,766,419 |
| Amneal Pharmaceuticals LLC, Senior Secured First Lien Term B Loan, 4.504%, 11/01/2019 | 223,434 | 222,410 |
| Avantor Performance Materials Holdings Inc, Senior Secured First Lien Initial Term Loan, 6.000%, 06/17/2022 | 2,004,717 | 1,993,440 |
| Avantor Performance Materials Holdings Inc, Senior Secured Second Lien Initial Term Loan, L+9.50%, 06/16/2023 ^(b) | 1,086,957 | 1,067,935 |
| CHG Healthcare Services Inc, Senior Secured First Lien Term Loan, 4.750%, 06/07/2023 | 907,372 | 908,792 |
| Concordia Healthcare Corp, Senior Secured First Lien Dollar Term Loan, 5.250%, 10/21/2021 | 1,348,364 | 1,297,464 |
| CT Technologies Intermediate Holdings Inc, Senior Secured First Lien Initial Term Loan, 5.250%, 12/01/2021 | 791,848 | 779,970 |
| Genoa a QoL Healthcare Company LLC, Senior Secured First Lien Initial Term Loan, 4.500%, 04/29/2022 | 1,246,403 | 1,240,171 |
| Greatbatch Ltd, Senior Secured First Lien Term B Loan, 5.250%, 10/27/2022 | 1,791,916 | 1,779,597 |
| Lanai Holdings III Inc, Senior Secured First Lien Term Loan, L+4.75%, 08/29/2022 ^(b) | 990,826 | 978,440 |
| Medpace Holdings Inc, Senior Secured First Lien Initial Term Loan, 4.750%, 04/01/2021 | 554,564 | 553,871 |
| Netsmart Technologies Inc, Senior Secured First Lien Initial Term Loan, 5.750%, 04/19/2023 | 1,991,379 | 1,988,890 |

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|--|-----------|-----------------------|
| Onex Carestream Finance LP, Senior Secured Second Lien Term Loan, 9.500%, 12/09/2019 | 2,558,403 | 2,328,147 |
| Onex Schumacher Finance LP, Senior Secured First Lien Initial Term Loan, 5.000%, 08/01/2022 | 2,130,762 | 2,129,867 |
| Packaging Coordinators Midco Inc, Senior Secured First Lien Term B Loan, L+4.00%, 06/29/2023 ^(b) | 1,927,007 | 1,927,007 |
| Precyse Acquisition Corp, Senior Secured First Lien Initial Term Loan, 6.500%, 10/20/2022 | 2,241,814 | 2,234,808 |
| Smile Brands Group Inc, Senior Secured First Lien Term B Non-PIK Loan, 9.000%, 08/16/2019 | 2,182,373 | 1,911,398 |
| Surgery Center Holdings Inc, Senior Secured First Lien Initial Term Loan, 5.250%, 11/03/2020 | 447,727 | 446,608 |
| U.S. Renal Care Inc, Senior Secured First Lien Initial Term Loan, 5.250%, 12/30/2022 | 3,047,820 | 3,047,836 |
| Valeant Pharmaceuticals International, Senior Secured First Lien Series D-2 Tranche B Term Loan, L+3.75%, 02/13/2019 ^(b) | 986,081 | 961,124 30,378,036 |
| High Tech Industries - 17.81% | | |
| Ascend Learning LLC, Senior Secured First Lien Term Loan, 5.504%, 07/31/2019 | 462,548 | 462,837 |
| Ascend Learning LLC, Senior Secured Second Lien Term Loan, 9.500%, 11/30/2020 | 1,000,000 | 950,000 |

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Blackstone / GSO Long-Short Credit Income Fund Portfolio of Investments

June 30, 2016 (Unaudited)

| | Principal Amount | Value |
|--|---------------------|-------------|
| High Tech Industries (continued) | | |
| Aspect Software Inc, Senior Secured First Lien Exit Term Loan, 10.500%, 05/25/2020 | \$4,137,563 | \$3,982,404 |
| Blue Coat Holdings Inc, Senior Secured First Lien Initial Term Loan, 4.500%, 05/20/2022 | 1,827,382 | 1,827,382 |
| BMC Software Finance Inc, Senior Secured First Lien Initial US Term Loan, 5.000%, 09/10/2020 | 997,348 | 887,640 |
| Ciena Corporation, Senior Secured First Lien 2016 Term Loan, 4.250%, 04/26/2021 | 483,871 | 484,476 |
| Compuware Corporation, Senior Secured First Lien Tranche B-2 Term Loan, 6.250%, 12/15/2021 | 2,937,469 | 2,730,011 |
| Cypress Semiconductor Corp, Senior Secured First Lien Term B Loan, L+5.50%, 06/03/2021 ^(b) | 1,126,761 | 1,121,831 |
| Epicor Software Corporation, Senior Secured First Lien Term B Loan, 4.750%, 06/01/2022 | 994,975 | 979,428 |
| Flexera Software LLC, Senior Secured Second Lien Term Loan, 8.000%, 04/02/2021 | 200,000 | 193,000 |
| Hyland Software Inc, Senior Secured Second Lien Term Loan, 8.250%, 07/03/2023 | 694,250 | 669,951 |
| Informatica Corporation, Senior Secured First Lien Dollar Term Loan, 4.500%, 08/05/2022 | 1,224,921 | 1,195,174 |
| Kronos Incorporated, Senior Secured Second Lien Initial Term Loan, 9.750%, 04/30/2020 | 3,000,000 | 3,027,510 |
| MA FinanceCo LLC, Senior Secured First Lien Initial Tranche B Term Loan, L+4.25%, 11/19/2021 ^(b) | 2,922,262 | 2,924,089 |
| Microsemi Corporation, Senior Secured First Lien Term B Loan, 5.250%, 01/16/2023 | 1,418,027 | 1,417,438 |
| ON Semiconductor Corp, Senior Secured First Lien Closing Date Term Loan, 5.250%, 03/31/2023 | 3,577,513 | 3,598,012 |
| Peak 10 Inc, Senior Secured First Lien Term Loan, 5.000%, 06/17/2021 | 980,000 | 971,116 |
| Peak 10 Inc, Senior Secured Second Lien Initial Term Loan, 8.250%, 06/17/2022 | 1,875,000 | 1,631,250 |
| ProQuest LLC, Senior Secured First Lien Initial Term Loan, 5.750%, 10/25/2021 | 1,772,955 | 1,702,037 |
| Sophia LP, Senior Secured First Lien Closing Date Term Loan, 4.750%, 09/30/2022 | 1,985,000 | 1,965,150 |
| Tech Finance & Co SCA, Senior Secured First Lien US Term Loan, 5.000%, 07/13/2020 | 2,129,059 | 2,112,431 |
| TTM Technologies Inc, Senior Secured First Lien Term B Loan, 6.000%, 05/31/2021 | 1,786,850 | 1,773,448 |
| Western Digital Corporation, Senior Secured First Lien US Term B Loan, 6.250%, 04/28/2023 | 261,860 | 263,292 |
| | | 36,869,907 |
| Hotels, Gaming and Leisure - 3.08% | | |
| Alpha Topco Limited - Delta 2 (Lux) Sarl, Senior Secured Second Lien Term Loan, 7.750%, 07/29/2022 | 2,717,400 | 2,591,720 |
| Scientific Games International Inc, Senior Secured First Lien B-2 Term Loan, 6.000%, 10/01/2021 | 1,821,008 | 1,798,474 |
| Travelport Finance (Luxembourg) Sarl, Senior Secured First Lien 6/16 Term B Loan, 5.000%, 09/02/2021 | 1,997,890 | 1,989,779 |
| | | 6,379,973 |
| Media Advertising, Printing and Publishing - 0.82% | | |
| Cengage Learning Inc, Senior Secured First Lien Term B Loan, 5.250%, 06/07/2023 | 988,024 | 978,144 |
| McGraw-Hill Global Education Holdings LLC, Senior Secured First Lien Term B Loan, 5.000%, 05/04/2022 | 714,286 | 714,464 |

| | | |
|---|-----------|-----------|
| | | 1,692,608 |
| Media Broadcasting and Subscription - 4.68% | | |
| Cumulus Media Holdings Inc, Senior Secured First Lien Term Loan, 4.250%, 12/23/2020 | 1,500,000 | 1,061,250 |
| Neptune Finco Corp, Senior Secured First Lien Initial Term Loan, 5.000%, 10/10/2022 | 2,054,795 | 2,061,986 |
| Numericable US LLC, Senior Secured First Lien USD Term B6 Loan, 4.750%, 02/10/2023 | 2,992,500 | 2,957,757 |
| Numericable-SFR SA, Senior Secured First Lien USD TLB-7 Term Loan, 5.000%, 01/15/2024 | 944,751 | 939,636 |
| Sable International Finance Ltd, Senior Secured First Lien Term B-1 Loan, L+4.75%, 01/03/2023 ^(b) | 1,100,000 | 1,100,000 |
| Sable International Finance Ltd, Senior Secured First Lien Term B-2 Loan, L+4.75%, 01/03/2023 ^(b) | 900,000 | 900,000 |
| Telenet Financing USD LLC, Senior Secured First Lien Term AD Loan, 4.250%, 06/28/2024 | 675,676 | 671,875 |
| | | 9,692,504 |

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Blackstone / GSO Long-Short Credit Income Fund Portfolio of Investments

June 30, 2016 (Unaudited)

| | Principal Amount | Value |
|--|----------------------|-----------------------|
| Metals and Mining - 1.40% | | |
| Fairmount Santrol Inc, Senior Secured First Lien Tranche B-2 Term Loan, 4.500%, 09/05/2019 | \$1,243,606 | \$1,015,355 |
| McJunkin Red Man Corporation, Senior Secured First Lien 2013 Term Loan, 5.000%, 11/08/2019 | 764,052 | 739,220 |
| Murray Energy Corporation, Senior Secured First Lien Term B-1 Loan, 7.000%, 04/17/2017 | 455,682 | 389,038 |
| Murray Energy Corporation, Senior Secured First Lien Term B-2 Loan, 7.500%, 04/16/2020 | 1,023,643 | 752,378 2,895,991 |
| Retail - 6.64% | | |
| Albertsons LLC, Senior Secured First Lien 2016-1 Term B-4 Loan, L+3.50%, 08/25/2021 ^(b) | 1,384,467 | 1,385,090 |
| Albertsons LLC, Senior Secured First Lien Term B-6 Loan, 4.750%, 06/22/2023 | 589,104 | 589,031 |
| Ascena Retail Group Inc, Senior Secured First Lien Tranche B Term Loan, 5.250%, 08/19/2022 | 2,027,472 | 1,938,263 |
| CEC Entertainment Inc, Senior Secured First Lien Term B Loan, 4.000%, 02/15/2021 | 994,911 | 968,376 |
| Jill Acquisition LLC, Senior Secured First Lien Initial Term Loan, 6.000%, 05/09/2022 | 708,882 | 698,248 |
| Men's Wearhouse Inc (The), Senior Secured First Lien Tranche B-1 Term Loan, 5.000%, 06/18/2021 | 1,236,180 | 1,152,738 |
| Nine West Holdings Inc, Senior Secured First Lien Initial Term Loan, 4.750%, 10/08/2019 | 784,000 | 434,336 |
| Payless Inc, Senior Secured First Lien Initial Term Loan, 5.000%, 03/11/2021 | 1,312,875 | 687,618 |
| Payless Inc, Senior Secured Second Lien Initial Term Loan, 8.500%, 03/11/2022 | 2,000,000 | 343,330 |
| Petco Animal Supplies Inc, Senior Secured First Lien Tranche B-2 Term Loan, 4.730%, 01/26/2023 | 2,940,625 | 2,929,862 |
| Pier 1 Imports (US) Inc, Senior Secured First Lien Initial Term Loan, 4.500%, 04/30/2021 | 2,041,667 | 1,863,021 |
| Sports Authority (The), Senior Secured First Lien Term B Loan, 7.500%, 11/16/2017 | 2,790,357 | 753,396 13,743,309 |
| Services - Business - 10.58% | | |
| Advantage Sales & Marketing Inc, Senior Secured Second Lien Initial Term Loan, 7.500%, 07/25/2022 | 2,000,000 | 1,875,000 |
| Allied Security Holdings LLC, Senior Secured Second Lien Closing Date Loan, 8.000%, 08/13/2021 | 400,000 | 401,666 |
| Crossmark Holdings Inc, Senior Secured First Lien Term Loan, 4.500%, 12/20/2019 | 3,317,923 | 2,283,826 |
| Crossmark Holdings Inc, Senior Secured Second Lien Term Loan, 8.750%, 12/21/2020 | 1,500,000 | 637,500 |
| GCA Services Group Inc, Senior Secured First Lien Term Loan, 5.750%, 03/01/2023 | 2,521,770 | 2,531,226 |
| Neff Rental LLC, Senior Secured Second Lien Closing Date Term Loan, 7.250%, 06/09/2021 | 3,184,888 | 3,049,530 |
| Sedgwick Claims Management Services Inc, Senior Secured Second Lien Incremental Term Loan, 6.750%, 02/28/2022 | 3,160,377 | 3,041,863 |
| SurveyMonkey.com LLC, Senior Secured First Lien Term Loan, 6.250%, 02/07/2019 | 1,552,874 750,745 | 1,533,463 751,684 |

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| | | |
|--|-----------|------------|
| Transaction Network Services, Senior Secured First Lien Initial Term Loan, 5.000%, 02/14/2020 | | |
| Transaction Network Services, Senior Secured Second Lien Initial Term Loan, 9.000%, 08/14/2020 | 1,823,628 | 1,781,457 |
| TravelCLICK Inc, Senior Secured Second Lien Initial Term Loan, 8.750%, 11/08/2021 | 3,000,000 | 2,790,000 |
| US Security Associates Holdings Inc, Senior Secured First Lien Delayed Draw Term Loan, 6.250%, 07/28/2017 | 10,459 | 10,446 |
| US Security Associates Holdings Inc, Senior Secured First Lien Term B Loan, 6.250%, 07/28/2017 | 64,290 | 64,210 |
| USAGM Holdco LLC, Senior Secured First Lien Initial Term Loan, 4.750%, 07/28/2022 | 1,194,000 | 1,155,195 |
| | | 21,907,066 |
| | | |
| Services - Consumer - 3.45% | | |
| California Pizza Kitchen Inc, Senior Secured First Lien Term Loan 5.250%, 03/29/2018 | 943,635 | 882,299 |
| Nord Anglia Education Finance LLC, Senior Secured First Lien Initial Term Loan, 5.000%, 03/31/2021 | 698,752 | 696,572 |

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Blackstone / GSO Long-Short Credit Income Fund Portfolio of Investments

June 30, 2016 (Unaudited)

| | Principal Amount | Value |
|---|---------------------|------------------------|
| Services - Consumer (continued) | | |
| Prime Security Services Borrower LLC, Senior Secured First Lien Term B-1 Loan, L+3.75%, 05/02/2022 ^(b) | \$1,733,021 | \$1,739,156 |
| Prime Security Services Borrower LLC, Senior Secured Second Lien Term B Loan, L+8.75%, 07/01/2022 ^(b) | 500,000 | 507,085 |
| Red Lobster Management LLC, Senior Secured First Lien Initial Term Loan, L+5.25%, 07/28/2021 ^(b) | 269,990 | 269,315 |
| Renaissance Learning Inc, Senior Secured First Lien Initial Term Loan, 4.500%, 04/09/2021 | 685,965 | 671,817 |
| Spin Holdco Inc, Senior Secured First Lien Initial Term Loan, 4.250%, 11/14/2019 | 2,422,147 | 2,380,764 7,147,008 |
| Telecommunications - 6.19% | | |
| Alorica Inc, Senior Secured First Lien Term Loan, L+4.75%, 06/22/2022 ^(b) | 839,161 | 838,460 |
| Communications Sales & Leasing Inc, Senior Secured Term Loan, 5.000%, 10/24/2022 | 1,994,962 | 1,976,259 |
| ConvergeOne Holdings Corporation, Senior Secured First Lien Initial Term Loan, 6.000%, 06/17/2020 | 1,770,862 | 1,722,163 |
| Fairpoint Communications Inc, Senior Secured First Lien Term Loan, 7.500%, 02/14/2019 | 1,518,606 | 1,518,766 |
| Nextgen Finance LLC, Senior Secured First Lien Term B Loan, 5.000%, 05/31/2021 | 1,960,000 | 1,870,987 |
| TierPoint LLC, Senior Secured First Lien Term B-1 Loan, 5.500%, 12/02/2021 | 2,729,143 | 2,679,104 |
| Windstream Services LLC, Senior Secured First Lien Tranche B-6 Term Loan, 5.750%, 03/29/2021 | 1,995,000 | 1,990,641 |
| Zayo Group LLC, Senior Secured First Lien 2016 Incremental Term Loan, 4.500%, 05/06/2021 | 214,607 | 214,956 12,811,336 |
| Transportation Cargo - 0.19% | | |
| Navistar International Corporation, Senior Secured First Lien Tranche B Term Loan, 6.500%, 08/07/2020 | 416,985 | 395,442 |
| Transportation Consumer - 1.77% | | |
| Lineage Logistics LLC, Senior Secured First Lien Term Loan, 4.500%, 04/07/2021 | 3,846,146 | 3,663,454 |
| Utilities Electric - 6.45% | | |
| Astoria Energy LLC, Senior Secured First Lien Advance Term B Loan, 5.000%, 12/24/2021 | 531,598 | 505,905 |
| Exgen Texas Power LLC, Senior Secured First Lien Term Loan, 5.750%, 09/20/2021 | 989,922 | 782,038 |
| Granite Acquisition Inc, Senior Secured Second Lien Term B Loan, 8.250%, 12/19/2022 | 2,691,729 | 2,550,750 |
| Green Energy Partners / Stonewall LLC, Senior Secured First Lien Term B-1 Conversion Advance Loan, 6.500%, 11/15/2021 | 500,000 | 490,000 |
| Moxie Patriot LLC, Senior Secured First Lien Construction B-1 Facility Term Loan, 6.750%, 12/18/2020 | 740,741 | 713,889 |
| Panda Liberty LLC, Senior Secured First Lien Construction B-1 Facility Term Loan, 7.500%, 08/21/2020 | 1,470,588 | 1,437,500 |

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|--|-----------|-------------|
| Panda Temple Power II LLC, Senior Secured First Lien Construction Term Loan, 7.250%, 04/03/2019 | 2,985,000 | 2,761,125 |
| Pike Corporation, Senior Secured First Lien Initial Term Loan, 5.500%, 12/22/2021 | 927,419 | 926,840 |
| Sandy Creek Energy Associates LP, Senior Secured First Lien Term Loan, 5.000%, 11/09/2020 | 2,063,053 | 1,655,601 |
| TPF II Power LLC, Senior Secured First Lien Term Loan, 5.520%, 10/02/2021 | 1,531,574 | 1,528,067 |
| | | 13,351,715 |
| TOTAL FLOATING RATE LOAN INTERESTS | | |
| (Cost \$245,343,654) | | 233,815,473 |

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Blackstone / GSO Long-Short Credit Income Fund Portfolio of Investments

June 30, 2016 (Unaudited)

| | Principal Amount | Value |
|--|---------------------|-------------|
| COLLATERALIZED LOAN OBLIGATIONS ^(a) - 1.78% | | |
| Banking, Finance, Insurance and Real Estate - 1.78% | | |
| Symphony Ltd, Series 2014-14A, 5.230%, 07/14/2026 ^(c) | \$4,700,000 | \$3,683,198 |
| TOTAL COLLATERALIZED LOAN OBLIGATIONS (Cost \$4,261,426) | | 3,683,198 |
| CORPORATE BONDS - 29.59% | | |
| Automotive - 0.25% | | |
| Omega US Sub LLC, Senior Unsecured Bond, 8.750%, 07/15/2023 ^(c) | 530,000 | 522,050 |
| Banking, Finance, Insurance and Real Estate - 3.05% | | |
| Fly Leasing Limited, Senior Unsecured Bond, 6.750%, 12/15/2020 | 500,000 | 504,375 |
| HUB Holdings LLC, Senior Unsecured Bond, 8.125%, 07/15/2019 ^{(c)(d)} | 2,025,000 | 1,954,125 |
| National Financial Partners Corp, Senior Unsecured Bond, 9.000%, 07/15/2021 ^(c) | 1,300,000 | 1,257,750 |
| Onex York Acquisition Co, Senior Unsecured Bond, 8.500%, 10/01/2022 ^(c) | 3,500,000 | 2,598,750 |
| | | 6,315,000 |
| Beverage, Food and Tobacco - 2.30% | | |
| Dole Food Co Inc, Senior Secured Bond, 7.250%, 05/01/2019 ^(c) | 1,650,000 | 1,650,000 |
| P F Chang's China Bistro Inc, Senior Unsecured Bond, 10.250%, 06/30/2020 ^(c) | 3,377,000 | 3,115,282 |
| | | 4,765,282 |
| Capital Equipment - 1.03% | | |
| Hardwoods Acquisition Inc, Senior Secured Bond, 7.500%, 08/01/2021 ^(c) | 250,000 | 191,250 |
| NWH Escrow Corp, Senior Secured Bond, 7.500%, 08/01/2021 ^(c) | 2,600,000 | 1,937,000 |
| | | 2,128,250 |
| Construction and Building - 3.74% | | |
| Builders FirstSource Inc, Senior Unsecured Bond: 7.625%, 06/01/2021 ^(c) | 1,491,000 | 1,565,550 |
| 10.750%, 08/15/2023 ^(c) | 2,150,000 | 2,348,875 |
| PriSo Acq Corp / Bldng Pro, Senior Unsecured Bond, 9.000%, 05/15/2023 ^(c) | 2,645,000 | 2,585,487 |
| Zachry Holdings Inc, Senior Unsecured Bond, 7.500%, 02/01/2020 ^(c) | 1,250,000 | 1,243,750 |
| | | 7,743,662 |
| Consumer Goods Durable - 0.06% | | |
| Apex Tool Group LLC, Senior Unsecured Bond, 7.000%, 02/01/2021 ^(c) | 150,000 | 130,125 |
| Containers, Packaging and Glass - 2.50% | | |
| Coveris Holding Corp, Senior Unsecured Bond, 10.000%, 06/01/2018 ^(c) | 5,000,000 | 5,025,000 |
| Reynolds GRP ISS / Reynold, Senior Unsecured Bond, 7.000%, 07/15/2024 ^(c) | 140,000 | 144,393 |
| | | 5,169,393 |
| Energy, Oil and Gas - 2.23% | | |

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| | | |
|--|-----------|-----------|
| Calumet Specialty Prod, Senior Unsecured Bond, 7.750%, 04/15/2023 | 1,600,000 | 1,140,000 |
| Comstock Resources Inc, Senior Unsecured Bond: 7.750%, 04/01/2019 | 1,000,000 | 445,000 |
| 10.000%, 03/16/2020 ^(c) | 1,250,000 | 1,012,500 |
| 9.500%, 06/15/2020 | 2,000,000 | 885,000 |
| CSI Compressco LP / CSI Compressco Finance Inc, Senior Unsecured Bond, 7.250%, 08/15/2022 | 500,000 | 412,500 |

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Blackstone / GSO Long-Short Credit Income Fund Portfolio of Investments

June 30, 2016 (Unaudited)

| | Principal Amount | Value |
|--|---------------------|-------------------------|
| Energy, Oil and Gas (continued) | | |
| SandRidge Energy Inc, Senior Secured Bond, 8.750%, 06/01/2020 ^{(c)(e)} | \$ 1,750,000 | \$ 726,250 4,621,250 |
| Forest Products and Paper - 0.36% | | |
| Tembec Industries Inc, Senior Secured Bond, 9.000%, 12/15/2019 ^(c) | 955,000 | 744,900 |
| Healthcare and Pharmaceuticals - 1.57% | | |
| Concordia Healthcare Corp, Senior Unsecured Bond, 7.000%, 04/17/2023 ^(c) | 1,500,000 | 1,286,250 |
| Surgery Center Holdings Inc, Senior Unsecured Bond, 8.875%, 04/15/2021 ^(c) | 1,500,000 | 1,545,000 |
| Valeant Pharmaceuticals, Senior Unsecured Bond: 5.375%, 03/15/2020 ^(c) | 350,000 | 300,781 |
| 6.125%, 04/15/2025 ^(c) | 150,000 | 120,750 3,252,781 |
| High Tech Industries - 2.28% | | |
| BMC Software Inc, Senior Unsecured Bond, 7.250%, 06/01/2018 | 670,000 | 639,850 |
| Dell Inc, Senior Unsecured Bond, 7.125%, 06/15/2024 ^(c) | 390,000 | 407,941 |
| Global A&T Electronics, Senior Unsecured Bond, 10.000%, 02/01/2019 ^(c) | 1,500,000 | 1,061,250 |
| Infor (US) Inc, Senior Unsecured Bond, 6.500%, 05/15/2022 | 1,000,000 | 949,380 |
| Riverbed Technology Inc, Senior Unsecured Bond, 8.875%, 03/01/2023 ^(c) | 1,604,000 | 1,668,160 4,726,581 |
| Hotels, Gaming and Leisure - 2.70% | | |
| Scientific Games Corp, Senior Unsecured Bond, 8.125%, 09/15/2018 | 5,000,000 | 4,923,450 |
| Scientific Games International Inc, Senior Secured Bond, 7.000%, 01/01/2022 ^(c) | 650,000 | 656,500 5,579,950 |
| Media Broadcasting and Subscription - 2.64% | | |
| Altice Financing SA, Senior Secured Bond, 7.500%, 05/15/2026 ^(c) | 910,000 | 896,350 |
| Cablevision Systems Corp, Senior Unsecured Bond, 8.000%, 04/15/2020 | 1,400,000 | 1,438,500 |
| Cequel Communications Holdings I, Senior Unsecured Bond, 5.125%, 12/15/2021 ^(c) | 1,500,000 | 1,432,500 |
| Numericable-SFR SA, Senior Secured Bond, 7.375%, 05/01/2026 ^(c) | 1,720,000 | 1,702,800 5,470,150 |
| Media, Advertising, Printing and Publishing - 0.12% | | |
| McGraw-Hill Global Education, Senior Unsecured Bond, 7.875%, 05/15/2024 ^(c) | 230,000 | 238,625 |
| Retail - 0.16% | | |
| CEC Entertainment Inc, Senior Unsecured Bond, 8.000%, 02/15/2022 | 345,000 | 336,806 |
| Services - Business - 0.76% | | |
| Modular Space Corp, Senior Secured Bond, 10.250%, 01/31/2019 ^(c) | 3,250,000 | 1,576,250 |
| Telecommunications - 1.72% | | |

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| | | |
|--|-----------|-----------|
| Communications Sales & Leasing Inc, Senior Secured Bond, 6.000%, 04/15/2023 ^(c) | 375,000 | 382,500 |
| Fairpoint Communications Inc, Senior Secured Bond, 8.750%, 08/15/2019 ^(c) | 1,380,000 | 1,364,475 |
| Frontier Communications, Senior Unsecured Bond, 10.500%, 09/15/2022 | 1,250,000 | 1,327,344 |
| Windstream Corporation Inc, Senior Unsecured Bond, 7.750%, 10/15/2020 | 500,000 | 492,500 |
| | | 3,566,819 |
| Transportation - Cargo - 0.23% | | |
| Air Medical Merger Sub, Senior Unsecured Bond, 6.375%, 05/15/2023 ^(c) | 500,000 | 477,500 |

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Blackstone / GSO Long-Short Credit Income Fund Portfolio of Investments

June 30, 2016 (Unaudited)

| | Principal Amount | Value |
|--|---------------------|---------------|
| Transportation Consumer - 0.76% | | |
| Air Canada, Senior Unsecured Bond, 7.750%, 04/15/2021 ^(c) | \$ 1,500,000 | \$ 1,563,750 |
| Utilities Electric - 1.13% | | |
| GenOn Energy Inc, Senior Secured Bond, 9.875%, 10/15/2020 | 2,100,000 | 1,501,500 |
| RRI Energy Inc, Senior Unsecured Bond, 7.875%, 06/15/2017 | 1,000,000 | 845,000 |
| | | 2,346,500 |
| TOTAL CORPORATE BONDS | | |
| (Cost \$66,504,038) | | 61,275,624 |
| Total Investments - 144.30% | | |
| (Cost \$316,109,118) | | 298,774,295 |
| Assets in Excess of Other Liabilities - 3.03% | | 6,280,755 |
| Leverage Facility - (47.33)% | | (98,000,000) |
| Net Assets - 100.00% | | \$207,055,050 |

Amounts above are shown as a percentage of net assets as of June 30, 2016.

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

All or a portion of this position has not settled as of June 30, 2016. The interest rate shown represents the 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 LIBOR will be established.

Security exempt from registration under Rule 144A of the Securities Act of 1933. Total market value of Rule 144A securities amounts to \$49,117,617, which represents approximately 23.72% of net assets as of June 30, 2016. Such securities may normally be sold to qualified institutional buyers in transactions exempt from registration.

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

(e) Security is currently in default and is therefore non-income producing.

See Notes to Financial Statements.

Blackstone / GSO Strategic Credit Fund Portfolio of Investments

June 30, 2016 (Unaudited)

| | Principal Amount | Value |
|---|---------------------|-------------|
| FLOATING RATE LOAN INTERESTS ^(a) - 107.40% | | |
| Aerospace and Defense - 1.94% | | |
| Camp International Holding Company, Senior Secured First Lien 2013 Replacement Term Loan, 4.750%, 05/31/2019 | \$7,783,777 | \$7,761,905 |
| Camp International Holding Company, Senior Secured Second Lien 2013 Replacement Term Loan, 8.250%, 12/02/2019 | 5,468,523 | 5,359,152 |
| TurboCombustor Technology Inc, Senior Secured First Lien Initial Term Loan, 5.500%, 12/02/2020 | 922,998 | 830,698 |
| | | 13,951,755 |
| Automotive -1.70% | | |
| American Tire Distributors Inc, Senior Secured First Lien Initial Term Loan, 5.250%, 09/01/2021 | 1,784,881 | 1,729,112 |
| Dealer Tire LLC, Senior Secured First Lien Initial Term Loan, 5.500%, 12/22/2021 | 4,426,089 | 4,448,220 |
| Mitchell International Inc, Senior Secured Second Lien Term Loan, 8.500%, 10/11/2021 | 6,559,757 | 6,106,051 |
| | | 12,283,383 |
| Banking, Finance, Insurance and Real Estate - 8.36% | | |
| Acrisure LLC, Senior Secured First Lien Term B Loan, 6.500%, 05/19/2022 | 1,607,830 | 1,600,458 |
| AmWins Group LLC, Senior Secured First Lien New Term Loan, 4.750%, 09/06/2019 | 2,639,500 | 2,640,912 |
| Arnhold and S Bleichroeder Holdings Inc, Senior Secured First Lien Initial Term Loan, 4.750%, 12/01/2022 | 5,273,500 | 5,181,214 |
| AssuredPartners Capital Inc, Senior Secured First Lien Term Loan, 5.750%, 10/24/2022 | 5,518,861 | 5,493,005 |
| Asurion LLC, Senior Secured First Lien Incremental Tranche B-1 Term Loan, 5.000%, 05/24/2019 | 3,652,136 | 3,639,975 |
| Asurion LLC, Senior Secured Second Lien Term Loan, 8.500%, 03/03/2021 | 5,763,158 | 5,572,974 |
| Confie Seguros Holding II Co, Senior Secured First Lien Term B Loan, 5.750%, 11/09/2018 | 2,001,687 | 1,986,675 |
| Cunningham Lindsey US Inc, Senior Secured First Lien Initial Term Loan, 5.000%, 12/10/2019 | 8,863,142 | 7,179,145 |
| DTZ US Borrower LLC, Senior Secured First Lien 2015-1 Converted Term Loan, L+3.25%, 11/04/2021 ^(b) | 4,862,437 | 4,807,759 |
| Examworks Group Inc, Senior Secured First Lien Initial Term Loan, L+3.75%, 06/19/2023 ^(b) | 2,662,722 | 2,663,560 |
| EZE Software Group LLC, Senior Secured Second Lien Term Loan, 7.250%, 04/05/2021 | 2,956,466 | 2,867,772 |
| MPH Acquisition Holdings LLC, Senior Secured First Lien Initial Term Loan, 5.000%, 06/07/2023 | 5,594,406 | 5,616,783 |
| Solera LLC (Solera Finance Inc), Senior Secured First Lien Dollar Term Loan, L+4.75%, 03/03/2023 ^(b) | 5,843,687 | 5,849,151 |
| VF Holding Corp, Senior Secured First Lien Initial Term Loan, L+3.75%, 06/16/2023 ^(b) | 2,242,991 | 2,238,090 |
| Victory Capital Operating LLC, Senior Secured First Lien Initial Term Loan, 7.000%, 10/29/2021 | 2,979,592 | 2,920,000 |
| | | 60,257,473 |
| Beverage, Food and Tobacco - 1.57% | | |
| AdvancePierre Foods Inc, Senior Secured First Lien Effective Date Term Loan, 4.750%, 06/02/2023 | 3,973,510 | 3,968,543 |
| | 1,188,119 | 1,195,545 |

| | | |
|---|-----------|------------|
| Americold Realty Operating Partnership LP, Senior Secured First Lien Term B Loan, L+4.75%, 12/01/2022 ^(b) | | |
| Candy Intermediate Holdings Inc, Senior Secured First Lien Initial Term Loan, 5.500%, 06/15/2023 | 1,578,947 | 1,579,934 |
| RGIS Services LLC, Senior Secured First Lien Extended Maturity Term Loan, 5.500%, 10/18/2017 | 2,880,420 | 2,462,759 |
| Winebow Holdings Inc, Senior Secured Second Lien Initial Term Loan, 8.500%, 12/31/2021 | 2,387,283 | 2,124,682 |
| | | 11,331,463 |
| Capital Equipment - 0.77% | | |
| Alfred Fueling Systems Inc, Senior Secured First Lien Initial Term Loan, 4.750%, 06/21/2021 | 3,400,036 | 3,404,286 |

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Blackstone / GSO Strategic Credit Fund Portfolio of Investments

June 30, 2016 (Unaudited)

| | Principal Amount | Value |
|---|---------------------|-------------|
| Capital Equipment (continued) | | |
| MTS Systems Corp, Senior Secured First Lien Term B Loan, L+4.25%, 06/28/2023 ^(b) | \$2,181,818 | \$2,178,414 |
| | | 5,582,700 |
| Chemicals, Plastics and Rubber - 2.78% | | |
| Emerald Performance Materials LLC, Senior Secured First Lien Initial Term Loan, 4.500%, 08/02/2021 | 1,753,306 | 1,746,731 |
| Pinnacle Operating Corporation, Senior Secured First Lien Term B Refinancing Loan, 4.750%, 11/15/2018 | 9,611,306 | 9,130,741 |
| PQ Corporation, Senior Secured First Lien Dollar Tranche B-1 Term Loan, 5.750%, 11/04/2022 | 3,533,569 | 3,540,424 |
| Royal Holdings Inc, Senior Secured First Lien Initial Term Loan, 4.500%, 06/20/2022 | 758,812 | 754,384 |
| Tekni-Plex Inc, Senior Secured Second Lien Initial Term Loan, 8.750%, 06/01/2023 | 5,192,308 | 4,900,240 |
| | | 20,072,520 |
| Construction and Building - 6.85% | | |
| Atkore International Inc, Senior Secured First Lien Initial Term Loan, 4.500%, 04/09/2021 | 4,116,000 | 4,085,130 |
| Builders FirstSource Inc, Senior Secured First Lien Initial Term Loan, 6.000%, 07/22/2022 | 1,109,231 | 1,111,078 |
| C.H.I. Overhead Doors Inc, Senior Secured Second Lien Initial Term Loan, 8.750%, 07/28/2023 | 7,368,421 | 7,147,369 |
| Jeld-Wen Inc, Senior Secured First Lien Initial Term Loan, 5.250%, 10/15/2021 | 3,940,000 | 3,949,870 |
| Jeld-Wen Inc, Senior Secured First Lien Term B-1 Loan, 4.750%, 07/01/2022 | 2,852,011 | 2,850,229 |
| Priso Acquisition Corporation, Senior Secured First Lien Initial Term Loan, 4.500%, 05/09/2022 | 1,726,012 | 1,717,382 |
| SiteOne Landscape Supply LLC, Senior Secured First Lien Initial Term Loan, 6.500%, 04/29/2022 | 3,112,621 | 3,128,185 |
| SRS Distribution Inc, Senior Secured First Lien Tranche B-1 Loan, 5.250%, 08/25/2022 | 4,580,722 | 4,590,272 |
| SRS Distribution Inc, Senior Secured Second Lien 06/16 Term Loan, 9.750%, 02/25/2023 ^(b) | 2,191,781 | 2,190,411 |
| Stardust Finance Holdings Inc, Senior Secured First Lien Junior Term Loan, 10.500%, 03/13/2023 | 2,333,333 | 2,263,333 |
| Stardust Finance Holdings Inc, Senior Secured First Lien Term Loan, 6.500%, 03/14/2022 | 10,455,441 | 10,228,871 |
| US LBM Holdings LLC, Senior Secured First Lien Initial Term Loan, 6.250%, 08/20/2022 | 6,229,568 | 6,120,551 |
| | | 49,382,681 |
| Consumer Goods Durable - 1.12% | | |
| Apex Tool Group LLC, Senior Secured First Lien Term Loan, 4.500%, 01/31/2020 | 1,722,087 | 1,687,646 |
| Hercules Achievement Inc, Senior Secured First Lien Initial Term Loan, 5.000%, 12/13/2021 | 4,925,000 | 4,917,612 |
| Hillman Group Inc (The), Senior Secured First Lien Initial Term Loan, 4.500%, 06/30/2021 | 1,496,183 | 1,479,351 |
| | | 8,084,609 |
| Consumer Goods Non Durable - 1.53% | | |
| | 1,934,742 | 1,615,510 |

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| | | |
|--|-----------|------------|
| FGI Operating Company LLC, Senior Secured First Lien Term B Loan, 5.500%, 04/19/2019 | | |
| Inmar Inc, Senior Secured Second Lien Initial Term Loan, 8.000%, 01/27/2022 | 9,034,198 | 8,356,633 |
| SRAM LLC, Senior Secured First Lien Term Loan, 4.013%, 04/10/2020 | 1,230,753 | 1,089,217 |
| | | 11,061,360 |
| Containers, Packaging and Glass - 4.18% | | |
| Berlin Packaging LLC, Senior Secured Second Lien Initial Term Loan, 7.750%, 10/03/2022 | 428,571 | 425,001 |
| Charter Nex US Holdings Inc, Senior Secured First Lien Initial Term Loan, L+4.25%, 02/07/2022 ^(b) | 5,686,817 | 5,686,817 |
| Hilex Poly Co LLC, Senior Secured First Lien Term Loan, 6.000%, 12/06/2021 | 8,234,938 | 8,267,878 |
| IBC Capital Limited, Senior Secured Second Lien Term Loan, 8.000%, 09/09/2022 | 485,294 | 431,912 |
| Multi Packaging Solutions Inc, Senior Secured First Lien Initial Dollar Tranche B Term Loan, 4.250%, 09/30/2020 | 7,982,215 | 7,922,349 |
| Plaze Inc, Senior Secured First Lien Term Loan, 5.254%, 07/31/2022 | 1,500,000 | 1,500,000 |

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Blackstone / GSO Strategic Credit Fund Portfolio of Investments

June 30, 2016 (Unaudited)

| | Principal Amount | Value |
|--|---------------------|-------------------------------------|
| Containers, Packaging and Glass (continued) | | |
| Prolampac Intermediate Inc, Senior Secured First Lien Initial Term Loan, 5.750%, 08/18/2022 | \$5,984,937 | \$5,930,085 30,164,042 |
| Energy, Oil and Gas - 4.87% | | |
| Ascent Resources-Marcellus LLC, Senior Secured First Lien Term Loan, 5.250%, 08/04/2020 | 7,407,407 | 4,000,000 |
| Blackbrush Oil & Gas LP, Senior Secured Second Lien Term Loan, 7.500%, 07/30/2021 | 6,212,389 | 6,204,624 |
| Brock Holdings III Inc, Senior Secured Second Lien Initial Term Loan, 10.000%, 03/16/2018 | 3,833,333 | 3,373,333 |
| Chief Exploration & Development LLC, Senior Secured Second Lien Term Loan, 7.500%, 05/17/2021 | 752,941 | 683,061 |
| Crestwood Holdings LLC, Senior Secured First Lien Tranche B-1 Term Loan, 9.000%, 06/19/2019 | 5,065,287 | 4,482,779 |
| Jonah Energy Inc, Senior Secured Second Lien Initial Term Loan, 7.500%, 05/12/2021 | 7,246,575 | 6,431,336 |
| Sheridan Investment Partners I LLC, Senior Secured First Lien Tranche B-2 Term Loan, 4.250%, 10/01/2019 | 5,552,374 | 3,272,458 |
| Sheridan Production Partners I-A LP, Senior Secured First Lien Tranche B-2 Term Loan, 4.250%, 10/01/2019 | 735,735 | 433,627 |
| Sheridan Production Partners I-M LP, Senior Secured First Lien Tranche B-2 Term Loan, 4.250%, 10/01/2019 | 449,391 | 264,862 |
| Templar Energy LLC, Senior Secured Second Lien Term Loan, 8.500%, 11/25/2020 | 8,146,154 | 2,280,923 |
| Utex Industries Inc, Senior Secured Second Lien New Term Loan, L+7.250%, 05/23/2022 ^(b) | 3,181,818 | 1,582,955 |
| W3 Co, Senior Secured First Lien Term Loan, 5.750%, 03/13/2020 | 775,066 | 609,395 |
| W3 Co, Senior Secured Second Lien Term Loan, 9.250%, 09/14/2020 | 3,385,430 | 1,472,662 35,092,015 |
| Environmental Industries - 0.63% | | |
| EnergySolutions LLC, Senior Secured First Lien Advance Term Loan, 6.750%, 05/29/2020 | 2,312,727 | 2,254,909 |
| Infiltrator Water Technologies LLC, Senior Secured First Lien Term B Loan, 5.250%, 05/27/2022 | 1,697,143 | 1,697,856 |
| Wastequip LLC, Senior Secured First Lien Term Loan, 5.500%, 08/09/2019 | 590,103 | 589,855 4,542,620 |
| Healthcare and Pharmaceuticals - 12.29% | | |
| Acadia Healthcare Co Inc, Senior Secured First Lien Tranche B-2 Term Loan, 4.500%, 02/16/2023 | 677,196 | 671,975 |
| Albany Molecular Research Inc, Senior Secured First Lien Term Loan, L+4.75%, 07/16/2021 ^(b) | 3,284,105 | 3,255,369 |
| Alvogen Pharma US Inc, Senior Secured First Lien Term Loan, 6.000%, 04/01/2022 | 6,660,536 | 6,606,419 |
| Amneal Pharmaceuticals LLC, Senior Secured First Lien Term B Loan, 4.504%, 11/01/2019 | 1,117,172 | 1,112,049 |
| Avantor Performance Materials Holdings Inc, Senior Secured First Lien Initial Term Loan, 6.000%, 06/17/2022 | 6,415,094 | 6,379,009 4,347,826 4,271,739 |

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| | | |
|--|-----------|-----------|
| Avantor Performance Materials Holdings Inc, Senior Secured Second Lien Initial Term Loan, L+9.50%, 06/16/2023 ^(b) | | |
| CHG Healthcare Services Inc, Senior Secured First Lien Term Loan, 4.750%, 06/07/2023 | 3,402,647 | 3,407,972 |
| Concordia Healthcare Corp, Senior Secured First Lien Dollar Term Loan, 5.250%, 10/21/2021 | 5,393,458 | 5,189,855 |
| CT Technologies Intermediate Holdings Inc, Senior Secured First Lien Initial Term Loan, 5.250%, 12/01/2021 | 3,001,371 | 2,956,351 |
| Genoa a QoL Healthcare Company LLC, Senior Secured First Lien Initial Term Loan, 4.500%, 04/29/2022 | 1,025,612 | 1,020,483 |
| Greatbatch Ltd, Senior Secured First Lien Term B Loan, 5.250%, 10/27/2022 | 7,167,665 | 7,118,387 |
| Lanai Holdings III Inc, Senior Secured First Lien Term Loan, L+4.75%, 08/29/2022 ^(b) | 3,963,303 | 3,913,761 |
| Medpace Holdings Inc, Senior Secured First Lien Initial Term Loan, 4.750%, 04/01/2021 | 1,109,128 | 1,107,742 |
| National Mentor Holdings Inc, Senior Secured First Lien Initial Tranche B Term Loan, 4.250%, 01/29/2021 | 3,545,337 | 3,518,747 |
| Netsmart Technologies Inc, Senior Secured First Lien Initial Term Loan, 5.750%, 04/19/2023 | 5,715,517 | 5,708,373 |
| Onex Carestream Finance LP, Senior Secured Second Lien Term Loan, 9.500%, 12/09/2019 | 8,013,379 | 7,292,175 |

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Blackstone / GSO Strategic Credit Fund Portfolio of Investments

June 30, 2016 (Unaudited)

| | Principal Amount | Value |
|--|---------------------|-------------------------|
| Healthcare and Pharmaceuticals (continued) | | |
| Onex Schumacher Finance LP, Senior Secured First Lien Initial Term Loan, 5.000%, 08/01/2022 | \$3,535,611 | \$3,534,126 |
| Packaging Coordinators Midco Inc, Senior Secured First Lien Term B Loan, L+4.00%, 06/29/2023 ^(b) | 3,854,015 | 3,854,015 |
| Precyse Acquisition Corp, Senior Secured First Lien Initial Term Loan, 6.500%, 10/20/2022 | 2,217,254 | 2,210,325 |
| Smile Brands Group Inc, Senior Secured First Lien Term B Non-PIK Loan, 9.000%, 08/16/2019 | 4,085,204 | 3,577,964 |
| Surgery Center Holdings Inc, Senior Secured First Lien Initial Term Loan, 5.250%, 11/03/2020 | 3,089,318 | 3,081,595 |
| U.S. Renal Care Inc, Senior Secured First Lien Initial Term Loan, 5.250%, 12/30/2022 | 8,784,854 | 8,784,898 88,573,329 |
| High Tech Industries - 19.68% | | |
| Ascend Learning LLC, Senior Secured First Lien Term Loan, 5.504%, 07/31/2019 | 925,096 | 925,674 |
| Ascend Learning LLC, Senior Secured Second Lien Term Loan, 9.500%, 11/30/2020 | 1,000,000 | 950,000 |
| Aspect Software Inc, Senior Secured First Lien Exit Term Loan, 10.500%, 05/25/2020 | 12,883,308 | 12,400,183 |
| Blue Coat Holdings Inc, Senior Secured First Lien Initial Term Loan, 4.500%, 05/20/2022 | 6,810,781 | 6,810,781 |
| BMC Software Finance Inc, Senior Secured First Lien Initial US Term Loan, 5.000%, 09/10/2020 | 2,028,172 | 1,805,073 |
| Ciena Corporation, Senior Secured First Lien 2016 Term Loan, 4.250%, 04/26/2021 | 1,935,484 | 1,937,903 |
| Compuware Corporation, Senior Secured First Lien Tranche B-2 Term Loan, 6.250%, 12/15/2021 | 3,940,000 | 3,661,737 |
| Compuware Corporation, Senior Secured Second Lien Term Loan, 9.250%, 12/15/2022 | 4,000,000 | 3,323,340 |
| Cypress Semiconductor Corp, Senior Secured First Lien Term B Loan, L+5.50%, 06/03/2021 ^(b) | 3,943,662 | 3,926,408 |
| Epicor Software Corporation, Senior Secured First Lien Term B Loan, 4.750%, 06/01/2022 | 5,668,235 | 5,579,669 |
| Flexera Software LLC, Senior Secured Second Lien Term Loan, 8.000%, 04/02/2021 | 2,800,000 | 2,702,000 |
| Hyland Software Inc, Senior Secured Second Lien Term Loan, 8.250%, 07/03/2023 | 2,524,544 | 2,436,185 |
| Informatica Corporation, Senior Secured First Lien Dollar Term Loan, 4.500%, 08/05/2022 | 4,899,684 | 4,780,695 |
| Kronos Incorporated, Senior Secured Second Lien Initial Term Loan, 9.750%, 04/30/2020 | 14,346,991 | 14,478,553 |
| Landslide Holdings Inc, Senior Secured First Lien Term Loan, 5.000%, 02/25/2020 | 5,381,326 | 5,361,146 |
| MA FinanceCo LLC, Senior Secured First Lien Initial Tranche B Term Loan, L+4.25%, 11/19/2021 ^(b) | 10,002,903 | 10,009,155 |
| Magic Newco LLC, Senior Secured First Lien USD Term Loan, 5.000%, 12/12/2018 | 594,503 | 595,469 |
| Microsemi Corporation, Senior Secured First Lien Term B Loan, 5.250%, 01/16/2023 | 5,671,778 | 5,669,424 |
| ON Semiconductor Corp, Senior Secured First Lien Closing Date Term Loan, 5.250%, 03/31/2023 | 14,310,051 | 14,392,048 |
| P2 Upstream Acquisition Co, Senior Secured First Lien Term Loan, 5.000%, 10/30/2020 | 4,178,571 | 3,917,411 |
| Peak 10 Inc, Senior Secured First Lien Term Loan, 5.000%, 06/17/2021 | 2,430,400 | 2,408,368 |

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| | | |
|--|-----------|-------------|
| Peak 10 Inc, Senior Secured Second Lien Initial Term Loan, 8.250%, 06/17/2022 | 4,750,000 | 4,132,500 |
| ProQuest LLC, Senior Secured First Lien Initial Term Loan, 5.750%, 10/25/2021 | 2,363,940 | 2,269,383 |
| Rocket Software Inc, Senior Secured First Lien Term Loan, 5.750%, 02/08/2018 | 2,753,462 | 2,760,346 |
| Sophia LP, Senior Secured First Lien Closing Date Term Loan, 4.750%, 09/30/2022 | 8,938,599 | 8,849,213 |
| Tech Finance & Co SCA, Senior Secured First Lien US Term Loan, 5.000%, 07/13/2020 | 8,516,238 | 8,449,726 |
| TTM Technologies Inc, Senior Secured First Lien Term B Loan, 6.000%, 05/31/2021 | 6,523,794 | 6,474,866 |
| Western Digital Corporation, Senior Secured First Lien US Term B Loan, 6.250%, 04/28/2023 | 872,865 | 877,640 |
| | | 141,884,896 |
| Hotels, Gaming and Leisure - 2.64% | | |
| Alpha Topco Limited-Delta 2 (Lux) Sarl, Senior Secured First Lien Facility B3 (USD) Term Loan, 4.750%, 07/30/2021 | 2,373,451 | 2,289,264 |
| Alpha Topco Limited-Delta 2 (Lux) Sarl, Senior Secured Second Lien Term Loan, 7.750%, 07/29/2022 | 4,000,000 | 3,815,000 |
| Corner Investment Propco LLC, Senior Secured First Lien Term B Loan, 11.000%, 11/04/2019 | 2,810,942 | 2,754,723 |
| Scientific Games International Inc, Senior Secured First Lien B-2 Term Loan, 6.000%, 10/01/2021 | 7,284,034 | 7,193,894 |

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Blackstone / GSO Strategic Credit Fund Portfolio of Investments

June 30, 2016 (Unaudited)

| | Principal Amount | Value |
|--|---------------------|---------------------------|
| Hotels, Gaming and Leisure (continued) | | |
| Travelport Finance (Luxembourg) Sarl, Senior Secured First Lien 6/16 Term B Loan, 5.000%, 09/02/2021 | \$2,996,835 | \$2,984,668 19,037,549 |
| Media Advertising, Printing and Publishing - 0.90% | | |
| Cengage Learning Inc, Senior Secured First Lien Term B Loan, 5.250%, 06/07/2023 | 3,952,096 | 3,912,575 |
| McGraw-Hill Global Education Holdings LLC, Senior Secured First Lien Term B Loan, 5.000%, 05/04/2022 | 2,571,429 | 2,572,071 6,484,646 |
| Media Broadcasting and Subscription - 4.22% | | |
| Cumulus Media Holdings Inc, Senior Secured First Lien Term Loan, 4.250%, 12/23/2020 | 7,721,961 | 5,463,287 |
| Neptune Finco Corp, Senior Secured First Lien Initial Term Loan, 5.000%, 10/10/2022 | 8,219,178 | 8,247,945 |
| Numericable US LLC, Senior Secured First Lien USD Term B6 Loan, 4.750%, 02/10/2023 | 9,725,625 | 9,612,710 |
| Numericable-SFR SA, Senior Secured First Lien USD TLB-7 Term Loan, 5.000%, 01/15/2024 | 3,149,171 | 3,132,119 |
| Sable International Finance Ltd, Senior Secured First Lien Term B-1 Loan, L+4.75%, 01/03/2023 ^(b) | 2,200,000 | 2,200,000 |
| Sable International Finance Ltd, Senior Secured First Lien Term B-2 Loan, L+4.75%, 01/03/2023 ^(b) | 1,800,000 | 1,800,000 30,456,061 |
| Metals and Mining - 1.37% | | |
| Fairmount Santrol Inc, Senior Secured First Lien Tranche B-2 Term Loan, 4.500%, 09/05/2019 | 2,984,655 | 2,436,851 |
| McJunkin Red Man Corporation, Senior Secured First Lien 2013 Term Loan, 5.000%, 11/08/2019 | 2,936,467 | 2,841,032 |
| Murray Energy Corporation, Senior Secured First Lien Term B-1 Loan, 7.000%, 04/17/2017 | 1,822,727 | 1,556,153 |
| Murray Energy Corporation, Senior Secured First Lien Term B-2 Loan, 7.500%, 04/16/2020 | 4,094,574 | 3,009,512 9,843,548 |
| Retail - 6.45% | | |
| Albertsons LLC, Senior Secured First Lien 2016-1 Term B-4 Loan, L+3.50%, 08/25/2021 ^(b) | 3,608,800 | 3,610,424 |
| Albertsons LLC, Senior Secured First Lien Term B-6 Loan, 4.750%, 06/22/2023 | 4,110,928 | 4,110,414 |
| Ascena Retail Group Inc, Senior Secured First Lien Tranche B Term Loan, 5.250%, 08/19/2022 | 6,893,403 | 6,590,093 |
| CEC Entertainment Inc, Senior Secured First Lien Term B Loan, 4.000%, 02/15/2021 | 3,979,644 | 3,873,507 |
| Fairway Group Acquisition Company, Senior Secured First Lien DIP Term Loan, 9.000%, 07/29/2016 | 899,697 | 895,198 |
| Fairway Group Acquisition Company, Senior Secured First Lien Term Loan, 7.750%, 08/17/2018 | 3,377,784 | 1,942,226 |
| Jill Acquisition LLC, Senior Secured First Lien Initial Term Loan, 6.000%, 05/09/2022 | 2,338,032 | 2,302,962 |
| | 2,342,736 | 2,110,325 |

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| | | |
|---|------------|------------|
| Neiman Marcus Group Ltd LLC, Senior Secured First Lien Other Term Loan, 4.250%, 10/26/2020 | | |
| Nine West Holdings Inc, Senior Secured First Lien Initial Term Loan, 4.750%, 10/08/2019 | 4,907,368 | 2,718,682 |
| Payless Inc, Senior Secured First Lien Initial Term Loan, 5.000%, 03/11/2021 | 6,564,374 | 3,438,091 |
| Payless Inc, Senior Secured Second Lien Initial Term Loan, 8.500%, 03/11/2022 | 1,845,543 | 316,815 |
| Petco Animal Supplies Inc, Senior Secured First Lien Tranche B-2 Term Loan, 4.730%, 01/26/2023 | 11,762,500 | 11,719,449 |
| Pier 1 Imports (US) Inc, Senior Secured First Lien Initial Term Loan, 4.500%, 04/30/2021 | 2,041,667 | 1,863,021 |
| Sports Authority (The), Senior Secured First Lien Term B Loan, 7.500%, 11/16/2017 | 3,755,182 | 1,013,899 |
| | | 46,505,106 |

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Blackstone / GSO Strategic Credit Fund Portfolio of Investments

June 30, 2016 (Unaudited)

| | Principal Amount | Value |
|---|---------------------|-------------|
| Services - Business - 9.73% | | |
| Advantage Sales & Marketing Inc, Senior Secured Second Lien Initial Term Loan, 7.500%, 07/25/2022 | \$6,750,000 | \$6,328,125 |
| Allied Security Holdings LLC, Senior Secured Second Lien Closing Date Loan, 8.000%, 08/13/2021 | 1,600,000 | 1,606,664 |
| Crossmark Holdings Inc, Senior Secured First Lien Term Loan, 4.500%, 12/20/2019 | 7,923,497 | 5,453,980 |
| Crossmark Holdings Inc, Senior Secured Second Lien Term Loan, 8.750%, 12/21/2020 | 4,000,000 | 1,700,000 |
| FHC Health Systems Inc, Senior Secured First Lien Initial Term Loan, 5.000%, 12/23/2021 | 181,716 | 175,053 |
| FR Dixie Acquisition Corp, Senior Secured First Lien Initial Term Loan, 5.750%, 12/18/2020 | 5,131,579 | 1,616,447 |
| GCA Services Group Inc, Senior Secured First Lien Term Loan, 5.750%, 03/01/2023 | 10,087,079 | 10,124,905 |
| Neff Rental LLC, Senior Secured Second Lien Closing Date Term Loan, 7.250%, 06/09/2021 | 6,070,059 | 5,812,081 |
| Sedgwick Claims Management Services Inc, Senior Secured Second Lien Incremental Term Loan, 6.750%, 02/28/2022 | 8,481,132 | 8,163,090 |
| Sedgwick Claims Management Services Inc, Senior Secured Second Lien Initial Term Loan, 6.750%, 02/28/2022 | 3,795,455 | 3,653,125 |
| SurveyMonkey.com LLC, Senior Secured First Lien Term Loan, 6.250%, 02/07/2019 | 5,435,058 | 5,367,120 |
| Transaction Network Services, Senior Secured First Lien Initial Term Loan, 5.000%, 02/14/2020 | 1,876,863 | 1,879,209 |
| Transaction Network Services, Senior Secured Second Lien Initial Term Loan, 9.000%, 08/14/2020 | 4,980,931 | 4,865,747 |
| TravelCLICK Inc, Senior Secured Second Lien Initial Term Loan, 8.750%, 11/08/2021 | 9,125,000 | 8,486,250 |
| US Security Associates Holdings Inc, Senior Secured First Lien Delayed Draw Term Loan, 6.250%, 07/28/2017 | 41,166 | 41,114 |
| US Security Associates Holdings Inc, Senior Secured First Lien Term B Loan, 6.250%, 07/28/2017 | 257,159 | 256,838 |
| USAGM Holdco LLC, Senior Secured First Lien Initial Term Loan, 4.750%, 07/28/2022 | 4,776,000 | 4,620,780 |
| | | 70,150,528 |
| Services - Consumer - 2.25% | | |
| California Pizza Kitchen Inc, Senior Secured First Lien Term Loan 5.250%, 03/29/2018 | 3,591,478 | 3,358,032 |
| Nord Anglia Education Finance LLC, Senior Secured First Lien Initial Term Loan, 5.000%, 03/31/2021 | 2,795,009 | 2,786,288 |
| NVA Holdings Inc, Senior Secured Second Lien Term Loan, L+7.000%, 08/14/2022 ^(b) | 826,001 | 818,773 |
| Prime Security Services Borrower LLC, Senior Secured First Lien Term B-1 Loan, L+3.75%, 05/02/2022 ^(b) | 3,927,400 | 3,941,303 |
| Prime Security Services Borrower LLC, Senior Secured Second Lien Term B Loan, L+8.75%, 07/01/2022 ^(b) | 1,500,000 | 1,521,255 |
| Red Lobster Management LLC, Senior Secured First Lien Initial Term Loan, L+5.25%, 07/28/2021 ^(b) | 1,079,959 | 1,077,259 |
| Renaissance Learning Inc, Senior Secured First Lien Initial Term Loan, 4.500%, 04/09/2021 | 2,743,860 | 2,687,268 |
| | | 16,190,178 |

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| | | |
|---|------------|------------|
| Telecommunications - 4.29% | | |
| Alorica Inc, Senior Secured First Lien Term Loan, L+4.75%, 06/22/2022 ^(b) | 3,356,643 | 3,353,841 |
| ConvergeOne Holdings Corporation, Senior Secured First Lien Initial Term Loan, 6.000%, 06/17/2020 | 3,541,724 | 3,444,327 |
| Fairpoint Communications Inc, Senior Secured First Lien Term Loan, 7.500%, 02/14/2019 | 3,677,074 | 3,677,460 |
| Nextgen Finance LLC, Senior Secured First Lien Term B Loan, 5.000%, 05/31/2021 | 1,960,000 | 1,870,987 |
| TierPoint LLC, Senior Secured First Lien Term B-1 Loan, 5.500%, 12/02/2021 | 10,916,571 | 10,716,416 |
| Windstream Services LLC, Senior Secured First Lien Tranche B-6 Term Loan, 5.750%, 03/29/2021 | 6,982,500 | 6,967,243 |
| Zayo Group LLC, Senior Secured First Lien 2016 Incremental Term Loan, 4.500%, 05/06/2021 | 858,429 | 859,824 |
| | | 30,890,098 |

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Blackstone / GSO Strategic Credit Fund Portfolio of Investments

June 30, 2016 (Unaudited)

| | Principal Amount | Value |
|---|---------------------|--------------------|
| Transportation Cargo - 0.24% | | |
| Navistar International Corporation, Senior Secured First Lien Tranche B Term Loan, 6.500%, 08/07/2020 | \$1,810,794 | \$1,717,239 |
| Transportation Consumer - 0.97% | | |
| Lineage Logistics LLC, Senior Secured First Lien Term Loan, 4.500%, 04/07/2021 | 7,375,585 | 7,025,244 |
| Utilities Electric - 6.07% | | |
| Chief Power Finance LLC, Senior Secured First Lien Term B Advance Loan, 5.750%, 12/31/2020 | 4,866,931 | 3,978,716 |
| Exgen Texas Power LLC, Senior Secured First Lien Term Loan, 5.750%, 09/20/2021 | 6,288,535 | 4,967,942 |
| Granite Acquisition Inc, Senior Secured Second Lien Term B Loan, 8.250%, 12/19/2022 | 3,383,459 | 3,206,250 |
| Green Energy Partners / Stonewall LLC, Senior Secured First Lien Term B-1 Conversion Advance Loan, 6.500%, 11/15/2021 | 1,601,000 | 1,568,980 |
| Moxie Patriot LLC, Senior Secured First Lien Construction B-1 Facility Term Loan, 6.750%, 12/18/2020 | 462,963 | 446,181 |
| Panda Liberty LLC, Senior Secured First Lien Construction B-1 Facility Term Loan, 7.500%, 08/21/2020 | 6,941,176 | 6,785,000 |
| Panda Temple Power II LLC, Senior Secured First Lien Construction Term Loan, 7.250%, 04/03/2019 | 9,995,227 | 9,245,585 |
| Pike Corporation, Senior Secured First Lien Initial Term Loan, 5.500%, 12/22/2021 | 1,854,839 | 1,853,680 |
| Sandy Creek Energy Associates LP, Senior Secured First Lien Term Loan, 5.000%, 11/09/2020 | 8,200,637 | 6,581,011 |
| TPF II Power LLC, Senior Secured First Lien Term Loan, 5.520%, 10/02/2021 | 5,140,053 | 5,128,282 |
| | | 43,761,627 |
| TOTAL FLOATING RATE LOAN INTERESTS (Cost \$825,008,504) | | 774,326,670 |
| CORPORATE BONDS - 36.34% | | |
| Automotive - 0.26% | | |
| Omega US Sub LLC, Senior Unsecured Bond, 8.750%, 07/15/2023 ^(c) | 1,920,000 | 1,891,200 |
| Banking, Finance, Insurance and Real Estate - 4.35% | | |
| First Data Corp, Senior Unsecured Bond, 7.000%, 12/01/2023 ^(c) | 2,000,000 | 2,037,500 |
| Fly Leasing Limited, Senior Unsecured Bond: 6.750%, 12/15/2020 | 500,000 | 504,375 |
| 6.375%, 10/15/2021 | 2,100,000 | 2,047,500 |
| Hockey Merger Sub 2 Inc, Senior Unsecured Bond, 7.875%, 10/01/2021 ^(c) | 4,000,000 | 3,850,000 |
| HUB Holdings LLC, Senior Unsecured Bond, 8.125%, 07/15/2019 ^{(c)(d)} | 7,500,000 | 7,237,500 |
| National Financial Partners Corp, Senior Unsecured Bond, 9.000%, 07/15/2021 ^(c) | 6,850,000 | 6,627,375 |
| Onex York Acquisition Co, Senior Unsecured Bond, 8.500%, 10/01/2022 ^(c) | 12,200,000 | 9,058,500 |
| | | 31,362,750 |

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| | | |
|---|------------|------------|
| Beverage, Food and Tobacco - 2.60% | | |
| Dole Food Co Inc, Senior Secured Bond, 7.250%, 05/01/2019 ^(c) | 6,350,000 | 6,350,000 |
| P F Chang's China Bistro Inc, Senior Unsecured Bond, 10.250%, 06/30/2020 ^(c) | 13,415,000 | 12,375,338 |
| | | 18,725,338 |
| Capital Equipment - 1.14% | | |
| Hardwoods Acquisition Inc, Senior Secured Bond, 7.500%, 08/01/2021 ^(c) | 3,250,000 | 2,486,250 |
| NWH Escrow Corp, Senior Secured Bond, 7.500%, 08/01/2021 ^(c) | 7,650,000 | 5,699,250 |
| | | 8,185,500 |

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Blackstone / GSO Strategic Credit Fund Portfolio of Investments

June 30, 2016 (Unaudited)

| | Principal Amount | Value |
|---|---------------------|-------------|
| Chemicals, Plastics and Rubber - 0.23% | | |
| Pinnacle Operating Corporation, Senior Secured Bond, 9.000%, 11/15/2020 ^(c) | \$2,000,000 | \$1,690,000 |
| Construction and Building - 4.28% | | |
| Builders FirstSource Inc, Senior Unsecured Bond: 7.625%, 06/01/2021 ^(c) | 12,237,000 | 12,848,850 |
| 10.750%, 08/15/2023 ^(c) | 5,000,000 | 5,462,500 |
| PriSo Acq Corp / Bldng Pro, Senior Unsecured Bond, 9.000%, 05/15/2023 ^(c) | 10,080,000 | 9,853,200 |
| Zachry Holdings Inc, Senior Unsecured Bond, 7.500%, 02/01/2020 ^(c) | 2,700,000 | 2,686,500 |
| | | 30,851,050 |
| Consumer Goods Durable - 0.24% | | |
| Apex Tool Group LLC, Senior Unsecured Bond, 7.000%, 02/01/2021 ^(c) | 650,000 | 563,875 |
| Hillman Group Inc (The), Senior Unsecured Bond, 6.375%, 07/15/2022 ^(c) | 1,300,000 | 1,163,500 |
| | | 1,727,375 |
| Consumer Goods Non Durable - 0.40% | | |
| Revlon Consumer Products Corporation, Senior Unsecured Bond, Series WI, 5.750%, 02/15/2021 | 3,000,000 | 2,910,000 |
| Containers, Packaging and Glass - 2.52% | | |
| Coveris Holding Corp, Senior Unsecured Bond, 10.000%, 06/01/2018 ^(c) | 12,105,000 | 12,165,525 |
| Coveris Holdings SA, Senior Unsecured Bond, 7.875%, 11/01/2019 ^(c) | 5,530,000 | 5,398,663 |
| Reynolds GRP ISS / Reynold, Senior Unsecured Bond, 7.000%, 07/15/2024 ^(c) | 560,000 | 577,570 |
| | | 18,141,758 |
| Energy, Oil and Gas - 2.67% | | |
| Atlas EN Hldgs OP Co / ATL, Senior Unsecured Bond: 7.750%, 01/15/2021 | 2,550,000 | 344,250 |
| 9.250%, 08/15/2021 | 1,800,000 | 243,000 |
| Calumet Specialty Prod, Senior Unsecured Bond, 7.750%, 04/15/2023 | 6,600,000 | 4,702,500 |
| Comstock Resources Inc, Senior Unsecured Bond: 7.750%, 04/01/2019 | 1,000,000 | 445,000 |
| 10.000%, 03/16/2020 ^(c) | 3,000,000 | 2,430,000 |
| CSI Compressco LP / CSI Compressco Finance Inc, Senior Unsecured Bond, 7.250%, 08/15/2022 | 800,000 | 660,000 |
| Lightstream Resources, Senior Unsecured Bond, Series AI, 9.875%, 06/15/2019 | 7,808,742 | 7,105,955 |
| SandRidge Energy Inc, Senior Secured Bond, 8.750%, 06/01/2020 ^{(c)(e)} | 6,250,000 | 2,593,750 |
| Talos Production LLC, Senior Unsecured Bond, 9.750%, 02/15/2018 ^(c) | 2,000,000 | 715,000 |
| | | 19,239,455 |
| Forest Products and Paper - 0.43% | | |
| Tembec Industries Inc, Senior Secured Bond, 9.000%, 12/15/2019 ^(c) | 3,961,000 | 3,089,580 |
| Healthcare and Pharmaceuticals - 1.54% | | |

Concordia Healthcare Corp, Senior Unsecured Bond, 7.000%, 04/17/2023