

Blackstone / GSO Long-Short Credit Income Fund
Form N-CSRS
September 08, 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, 2017 – June 30, 2017

Item 1. Report to Stockholders.

Blackstone / GSO

BSL	BGX	BGB
Senior Floating	Long-Short Credit	Strategic
Rate Term Fund	Income Fund	Credit Fund
(NYSE: BSL)	(NYSE: BGX)	(NYSE: BGB)

Semi-Annual Report
June 30, 2017

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Blackstone / GSO Funds Manager Commentary

June 30, 2017 (Unaudited)

To Our Shareholders:

The year began with the market's attention shifting from monetary policy to the political picture, with a great focus on President Trump's attempt to implement "Trumponomics" in a partisan and divided Washington, D.C. and the outcome of the major European elections throughout 2017. After we saw some softness throughout the market, the tides shifted to end the period in a spectacular reversal, as unexpected hawkish commentary from the Federal Open Market Committee ("FOMC") and European Central Bank ("ECB") left markets scrambling to unwind consensus trades. Treasury yields, which slid to year to date lows in June, bounced back to end the month +10bp month over month, and risk assets remained resilient thanks to an investor base hungry for better value and cash deployment opportunities. Flows returned to loans in response to a steepening curve and 3 Month LIBOR rates boosting asset yields. Despite some deceleration in consumer confidence amid falling oil prices, inflation trends tracking lower, and decreasing odds of fiscal stimulus, we continue to expect relatively contained volatility in the third quarter, with few major macroeconomic catalysts on the horizon throughout the remainder of the summer. We believe that the global economic landscape remains relatively healthy despite some softening in economic data.

Returns for loans (+1.91%) and high yield (+4.93%) were volatile as Trump's political struggles, heightened geopolitical tensions, and stagnant corporate profitability started to drive consumers into safe haven assets. In June, loans saw some softness as investors began to focus on the disproportionate benefit to fixed income peers from a steady decline in long end US Treasury yields; however, we are already seeing prices rise. While lower quality bonds and loans outperformed during the first quarter, in the second quarter we saw a reversal in performance across quality and industry: the lower quality loans in the market (CCC), energy, and shipping issuers underperformed while B rated and retail credits rebounded. Over the first half of 2017, loans B rated within the S&P/LSTA Leveraged Loan Index returned +2.09% versus loans rated BB and CCC, which returned +1.33% and +5.76%, respectively.

Risky asset classes outperformed over the period, with large cap equities (S&P 500) rallying +9.34% and emerging markets gaining +5.11%, with returns during the first quarter almost double those of the second. The relative performance of treasuries and investment grade bonds were the reverse, with the returns of the 10 year Treasury (+2.08%) and US corporates (+3.80%) driven by the risk off mentality of the second quarter.

The loan market's technical backdrop continues to support valuations, and demand for the asset class remains robust. While repricings continued to dominate new issues, the relentless pace of senior loan repricings did slow slightly towards the end of the second quarter as many issuers had already taken advantage of the borrower friendly environment, leaving fewer viable candidates. Near term we expect this more modest repricing trend to continue, but provided the majority of the loan market continues to trade above par, we anticipate the technicals of the secondary market to further strengthen and support the resurgence of repricings later in 2017.

Demand for the asset class continues to be robust as institutional and retail investors search for yield and try to limit duration risk, and CLO issuance accelerates. Weekly loan inflows have reached a magnitude that we have not seen since 2013. According to S&P/LCD, 25 of the first 28 weeks of the year saw positive retail loan flows. As rates rise, we believe that we will continue to see both institutional and retail investors continue to deploy capital and shift exposure to short duration and floating rate assets.

Loan and high yield default activity has been modest year to date, with 22 companies defaulting for a total of \$18.0 billion – less than half of the amount of defaults over the same period in 2016 (\$43.4 billion). According to JP Morgan, at the end of June, the last twelve month loan default rate (par weighted) was 1.42% (0.93% ex Energy), down from 1.49% at the start of the year. High yield par weighted defaults were down to 1.50% (0.92% ex Energy), from 3.57% at the beginning of the year. Unsurprisingly, energy has accounted for the largest number of defaults and second highest volume (20%) year to date with the technology, utility, and retail sectors representing 33%, 15%, and 12% of default

volume, respectively. JP Morgan continues to expect 2017 high yield and loan default rates to remain below historical averages at 2.0% and 1.5%, respectively. We also believe that the fundamental backdrop is favorable for the asset class and expect defaults to remain low through the remainder of 2017.

Total Returns for the Six Months Ended June 30, 2017

US Loans (S&P/LSTA Leveraged Loan Index)	1.91%
US High Yield Bonds (Bloomberg Barclays U.S. High Yield Index)	4.93%
3 month Treasury Bills (Bloomberg Barclays U.S. Treasury Bellweathers: 3 Month)	0.31%
10 Year Treasuries (Bloomberg Barclays U.S. Treasury Bellweathers: 10 Year)	2.08%
US Aggregate Bonds(Bloomberg Barclays U.S. Aggregate Index)	2.27%
US Investment Grade Bonds (Bloomberg Barclays U.S. Corporate Investment Grade Index)	3.80%
Emerging Markets (Bloomberg Barclays EM USD Aggregate Index)	5.11%
US Large Cap Equities (S&P 500® Index)	9.34%

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.

Blackstone / GSO Funds Manager Commentary

June 30, 2017 (Unaudited)

We continue to believe that floating rate senior loans offer compelling risk reward, particularly given the uncertain backdrop for Treasury yields, and we prefer the security and floating rate coupons in senior loans. Senior loans provide collateral, offer a floating rate benefit as interest rates rise, and allow investors to pick up yield without adding material duration risk. We still anticipate more muted gains over the medium term and favor an up in quality allocation within the senior loan asset class.

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

2 www.blackstone-gso.com

Blackstone / GSO Senior Floating Rate Term Fund Fund Summary

June 30, 2017 (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. The Fund has a reinvestment period after which it will stop reinvesting principal proceeds generated by maturities, prepayments and sales of investments. In March 2017, the reinvestment period was extended to last until one year prior to the Fund’s scheduled dissolution date.

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, one year, three years, five years, and the life of the Fund since inception. On a share price basis, the Fund underperformed its benchmark for the six month period and outperformed its benchmark for the periods of one year, three years, five years, and since inception. The shares of the Fund traded at an average premium to NAV of 2.3% for the six months ended June 30, compared to its peer group average discount of 3.5% over the same time.¹

NAV Performance Factors²

The Fund’s outperformance relative to its benchmark in the first half of 2017 was attributable to its under allocation to higher rated (BB or above) assets (11.9% vs. 45.7% for the benchmark), which underperformed during the period. By sector, the Fund’s credit selection in IT, energy, healthcare, and utilities were the strongest contributors to outperformance. Additionally, the Fund’s modest allocation to bonds (4.9%) also contributed positively. By issuer, the largest contributors to performance relative to the benchmark were Nine West, Carestream Health, and Pinnacle Operating (Jimmy Sanders), which were partially offset by negative contributions from Spencer Gifts, ExGen Texas Power, and Sandy Creek Energy Associates.

Portfolio Activity and Positioning

Over the first six months of 2017, the Fund focused on taking advantage of new issuance while net reducing its allocation to certain higher beta/stressed loans as well as repriced, low coupon loans. On a sector basis, the Fund reduced its allocation to telecom, industrials, and utilities while increasing exposure to technology and healthcare. The Fund continues to seek to opportunistically take advantage of rallies to pare higher risk names where the portfolio managers believe inadequate levels of compensation are being offered relative to the credit risk. Given the outlook for repricing activity as well as modest expectations for new issue, we anticipate this dynamic to continue into the second half of 2017.

As of June 30, 2017, the Fund held 82.4% of its Managed Assets in Senior Loans, 12.2% in second lien loans, and 5.2% in high yield bonds. BSL’s investments represented the obligations of 227 companies, with an average position size representing 0.37% of Managed Assets of the Fund. Healthcare and pharmaceuticals, high tech industries, and business services represent the Fund’s top sector weightings.

¹Average discount and peer group per Morningstar.

²Industries per the Global Industry Classification Standard.

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Blackstone / GSO Senior Floating Rate Term Fund Fund Summary

June 30, 2017 (Unaudited)

BSL's Portfolio Composition

*Less than 0.005% of Managed Assets

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	4.59%
Weighted Average Bond Coupon	7.87%
Current Dividend Yield†	6.50%
Weighted Average Days to Reset	49
Effective Duration*	0.44
Average Position**	0.37%
Leverage**	32.90%

Using current dividend rate of \$0.097/share and market price/share as of June 30, 2017.

* 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*

DTI Holdco Inc, Senior Secured First Lien Initial Term Loan	1.33%
Aspect Software Inc, Senior Secured First Lien Exit Term Loan	1.29%
Centurylink Inc, Senior Secured First Lien Term B Loan	1.12%
Surgery Center Holdings Inc, Senior Secured First Lien Initial Term Loan	1.09%
Endo Luxembourg Finance Company 1 Sarl, Senior Secured First Lien Initial Term Loan	1.09%
Onex Carestream Finance LP, Senior Secured Second Lien Term Loan	1.07%
Crossmark Holdings Inc, Senior Secured First Lien Term Loan	1.06%
LBM Borrower LLC, Senior Secured First Lien Initial Term Loan	1.06%
Vertiv Group Corporation, Senior Secured First Lien Term B Loan	1.04%
Windstream Services LLC, Senior Secured First Lien New Tranche B 6 Term Loan	0.98%
Top 10 Holdings	11.13%

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

Top 5 Industries**^

Healthcare and Pharmaceuticals	16.90%
High Tech Industries	14.92%
Services Business	11.83%
Construction and Building	7.99%
Banking, Finance, Insurance and Real Estate	6.60%
Top 5 Industries	58.24%

BSL Total Return

	6 Month	1 Year	3 Year [†]	5 Year [†]	Since Inception [†]
NAV	3.17%	13.29%	4.34%	5.35%	5.85%
Market Price	1.80%	20.54%	7.02%	5.82%	5.36%
S&P LLI	1.91%	7.42%	3.35%	4.58%	4.97%

* As a percentage of Managed Assets.

[†]Annualized.

[^]Industries per Moody's.

Blackstone / GSO Long-Short Credit Income Fund Fund Summary

June 30, 2017 (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.

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, one year, three years, five years, and the life of the Fund since inception. On a share price basis, the Fund outperformed its benchmark for the periods of six months, one year, three years, and five years and underperformed its benchmark since inception. The shares of the Fund traded at an average discount to NAV of 5.4% for the six months ended June 30, compared to its peer group average discount of 6.5% over the same time.¹

NAV Performance Factors²

The Fund’s outperformance relative to its benchmark in the first half of 2017 was attributable to its under allocation to higher rated (BB or above) assets (12.9% vs. 47.4% for the benchmark), which underperformed during the period. By sector, the Fund’s credit selection in consumer discretionary and industrials were the strongest contributors to outperformance. Credit selection within bonds also contributed positively during the period, although this was partially offset by an underweight allocation to bonds (16.9% vs. 30.0%). By issuer, the largest contributors to performance relative to the benchmark were York Risk Services, Carestream Health, and PF Chang’s, which were partially offset by negative contributions from SandRidge Energy, Sandy Creek Energy, and Forterra.

Portfolio Activity and Positioning

Over the first six months of 2017, the Fund focused on taking advantage of new issuance while net reducing its allocation to certain higher beta/stressed loans as well as repriced, low coupon loans. On a sector basis, the Fund reduced its allocation to telecom, industrials, and utilities while increasing exposure to technology and healthcare. The Fund continues to seek to opportunistically take advantage of rallies to pare higher risk names where the portfolio managers believe inadequate levels of compensation are being offered relative to the credit risk. Given the outlook for repricing activity as well as modest expectations for new issue, we anticipate this dynamic to continue into the second half of 2017.

As of June 30, 2017, the Fund held 82.3% of its Managed Assets in Secured Loans and 16.4% in high yield bonds. BGX’s investments represented the obligations of 244 companies, with an average position size representing 0.36% of Managed Assets of the Fund. Healthcare and pharmaceuticals, high tech industries, and business services represent the Fund’s top sector weightings.

¹ Average discount and peer group per Morningstar.

²Industries per the Global Industry Classification Standard.

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Blackstone / GSO Long-Short Credit Income Fund Fund Summary

June 30, 2017 (Unaudited)

BGX's Portfolio Composition

BGX's Moody's Rating Distribution**

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

Portfolio Characteristics

Weighted Average Loan Spread	4.66%
Weighted Average Bond Coupon	8.21%
Current Dividend Yield [†]	7.66%
Weighted Average Days to Reset	50
Effective Duration*	0.63
Average Position**	0.36%
Long Positions***	160.34%
Short Positions***	0.00%
Net Positions***	160.34%
Leverage**	36.25%

Using current dividend rate of \$0.103/share and market price/share as of June 30, 2017.

* 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*

Onex Carestream Finance LP, Senior Secured Second Lien Term Loan	1.20%
Aspect Software Inc, Senior Secured First Lien Exit Term Loan	1.17%
Centurylink Inc, Senior Secured First Lien Term B Loan	1.15%
Avantor Performance Materials Holdings Inc, Senior Secured First Lien Initial Term Loan	1.13%
LBM Borrower LLC, Senior Secured First Lien Initial Term Loan	1.09%
PriSo Acq Corp / Bldng Pro, Senior Unsecured Bond	1.06%
Windstream Services LLC, Senior Secured First Lien New Tranche B 6 Term Loan	1.02%
Endo Luxembourg Finance Company 1 Sarl, Senior Secured First Lien Initial Term Loan	1.02%
P F Chang's China Bistro Inc, Senior Unsecured Bond	1.01%
Alvogen Pharma US Inc, Senior Secured First Lien Term Loan	1.00%
Top 10 Holdings	10.85%

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

Top 5 Industries*^

Healthcare and Pharmaceuticals	16.00%
High Tech Industries	14.21%
Services Business	11.61%
Construction and Building	9.76%
Banking, Finance, Insurance and Real Estate	8.71%
Top 5 Industries	60.29%

BGX Total Return

	6 Month	1 Year	3 Year [†]	5 Year [†]	Since Inception [†]
NAV	4.59%	15.39%	4.94%	6.35%	6.05%
Market Price	4.61%	22.36%	5.25%	5.47%	4.28%
70% S&P LLI / 30% Barclays HYI	2.81%	8.99%	3.84%	5.36%	5.10%

* As a percentage of Managed Assets.

[†]Annualized.

[^]Industries per Moody's.

Blackstone / GSO Strategic Credit Fund Fund Summary

June 30, 2017 (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 a NAV per share basis for the periods of six months, one year, three years, and the life of the Fund since inception. On a share price basis, the Fund outperformed its benchmark for the periods of six months, one year, and three years and underperformed its benchmark since inception. The shares of the Fund traded at an average discount to NAV of 6.2% for the six months ended June 30, compared to its peer group average discount of 6.4% over the same time.¹

NAV Performance Factors²

The Fund’s outperformance relative to its benchmark in the first half of 2017 was attributable to its under allocation to higher rated (BB or above) assets (12.2% vs. 47.1% for the benchmark), which underperformed during the period. By sector, the Fund’s credit selection in consumer discretionary and industrials were the strongest contributors to outperformance. Credit selection within bonds also contributed positively during the period, although this was partially offset by an underweight allocation to bonds (19.5% vs. 25.0%). By issuer, the largest contributors to performance relative to the benchmark were York Risk Services, Pinnacle Operating (Jimmy Sanders), and Carestream Health, which were partially offset by negative contributions from ExGen Texas Power, SandRidge Energy, and Sandy Creek Energy.

Portfolio Activity and Positioning

Over the first six months of 2017, the Fund focused on taking advantage of new issuance while net reducing its allocation to certain higher beta/stressed loans as well as repriced, low coupon loans. On a sector basis, the Fund reduced its allocation to telecom, industrials, and utilities while increasing exposure to technology and healthcare. The Fund continues to seek to opportunistically take advantage of rallies to pare higher risk names where the portfolio managers believe inadequate levels of compensation are being offered relative to the credit risk. Given the outlook for repricing activity as well as modest expectations for new issue, we anticipate this dynamic to continue into the second half of 2017.

As of June 30, 2017, the Fund held 81.0% of its Managed Assets in Senior Secured Loans and 18.2% in high yield bonds. BGB’s investments represented the obligations of 271 companies, with an average position size representing 0.31% of Managed Assets of the Fund. Healthcare and pharmaceuticals, high tech industries, and business services represent the Fund’s top sector weightings.

¹Average discount and peer group per Morningstar.

²Industries per the Global Industry Classification Standard.

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Blackstone / GSO Strategic Credit Fund Fund Summary

June 30, 2017 (Unaudited)

BGB's Portfolio Composition

The Fund's Net Cash and Other Assets Less Liabilities includes amounts payable for investments purchased but not yet settled and amounts receivable for investments sold but not yet settled. At period end, the amounts payable for investments purchased but not yet settled exceeded the amount of cash on hand, and the Fund's Net Cash and Other Assets Less Liabilities therefore equaled -0.59% of the Fund's Managed Assets. The Fund uses funds from its leverage program to settle amounts payable for investments purchased, but such funds are not reflected in the Fund's net cash.

BGB's Moody's Rating Distribution**

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

Portfolio Characteristics

Weighted Average Loan Spread	4.79%
Weighted Average Bond Coupon	7.99%
Current Dividend Yield [†]	7.91%
Weighted Average Days to Reset	50
Effective Duration*	0.63
Average Position**	0.31%
Leverage**	36.25%

[†]Using current dividend rate of \$0.105/share and market price/share as of June 30, 2017.

* 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*

P F Chang's China Bistro Inc, Senior Unsecured Bond	1.15%
PriSo Acq Corp / Bldng Pro, Senior Unsecured Bond	1.14%
Centurylink Inc, Senior Secured First Lien Term B Loan	1.13%
Onex Carestream Finance LP, Senior Secured Second Lien Term Loan	1.10%
Endo Luxembourg Finance Company I Sarl, Senior Secured First Lien Initial Term Loan	1.09%
Aspect Software Inc, Senior Secured First Lien Exit Term Loan	1.05%
Vertiv Group Corporation, Senior Secured First Lien Term B Loan	1.04%
Onex York Acquisition Co, Senior Unsecured Bond	0.99%
Windstream Services LLC, Senior Secured First Lien New Tranche B 6 Term Loan	0.99%
Avantor Performance Materials Holdings Inc, Senior Secured First Lien Initial Term Loan	0.97%

Top 10 Holdings 10.65%

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

Top 5 Industries*^

Healthcare and Pharmaceuticals	15.02%
High Tech Industries	14.93%
Services Business	10.72%
Construction and Building	8.98%
Banking, Finance, Insurance and Real Estate	8.90%
Top 5 Industries	58.55%

BGB Total Return

	6 Month	1 Year	3 Year [†]	Since Inception [†]
NAV	4.89%	15.12%	4.57%	5.69%
Market Price	7.20%	20.56%	4.86%	3.17%
75% S&P LLI / 25% Barclays HYI	2.66%	8.73%	3.76%	4.71%

* As a percentage of Managed Assets.

[†]Annualized.

[^]Industries per Moody's.

8 www.blackstone-gso.com

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Blackstone / GSO Senior Floating Rate Term Fund Portfolio of Investments

June 30, 2017 (Unaudited)

	Principal Amount	Value
FLOATING RATE LOAN INTERESTS ^(a) 140.92%		
Aerospace and Defense 1.90%		
Engility Corporation, Senior Secured First Lien Term B 2 Loan, 4.976%, 08/12/2023	\$688,181	\$696,660
PRV Aerospace LLC, Senior Secured First Lien Term Loan, 8.750%, 05/09/2018	3,073,647	2,994,255
WP CPP Holdings LLC, Senior Secured First Lien B 3 Term Loan, 4.539%, 12/27/2019	1,469,152	1,420,949
		5,111,864
Automotive 4.57%		
American Tire Distributors Inc, Senior Secured First Lien Initial Term Loan, 5.476%, 09/01/2021	3,156,766	3,177,490
Bright Bidco BV, Senior Secured First Lien Term B Loan, L+4.50%, 03/15/2024 ^(b)	1,368,821	1,390,209
CH Hold Corp, Senior Secured Second Lien Initial Term Loan, 8.476%, 02/03/2025	1,052,632	1,082,237
Dealer Tire LLC, Senior Secured First Lien Initial Term Loan, 5.063%, 12/22/2021	920,923	934,736
Mitchell International Inc, Senior Secured First Lien Initial Term Loan, L+3.50%, 10/13/2020 ^(b)	540,541	544,597
Mitchell International Inc, Senior Secured Second Lien Term Loan, 8.672%, 10/11/2021	2,895,978	2,926,748
Superior Industries International Inc, Senior Secured First Lien Closing Date Term Loan, 5.787%, 03/22/2024	2,250,000	2,244,375
		12,300,392
Banking, Finance, Insurance and Real Estate 9.57%		
Acrisure LLC, Senior Secured First Lien Term B Loan, 6.296%, 11/22/2023	1,430,677	1,447,066
Alliant Holdings Intermediate LLC, Senior Secured First Lien Initial Term Loan, 4.417%, 08/12/2022	1,313,955	1,314,330
Almonde Inc, Senior Secured First Lien US Term Loan, 4.736%, 06/13/2024	2,716,981	2,720,527
ASP MCS Acquisition Corp, Senior Secured First Lien Initial Term Loan, 5.959%, 05/18/2024	2,016,807	2,052,101
Asurion LLC, Senior Secured Second Lien Term Loan, 8.726%, 03/03/2021	1,925,532	1,937,566
Broadstreet Partners Inc, Senior Secured First Lien Initial Term Loan, 5.476%, 11/08/2023	1,456,098	1,478,849
Cunningham Lindsey US Inc, Senior Secured First Lien Initial Term Loan, 5.046%, 12/10/2019	3,760,697	3,412,832
Cypress Merger Sub Inc, Senior Secured Second Lien Initial Term Loan, 7.976%, 04/28/2025	930,233	955,814
Focus Financial Partners LLC, Senior Secured First Lien Term Loan, L+3.25%, 05/19/2024 ^(b)	1,453,488	1,466,512
MPH Acquisition Holdings LLC, Senior Secured First Lien Initial Term Loan, 4.296%, 06/07/2023	2,119,398	2,122,376
NFP Corp, Senior Secured First Lien Term B Term Loan, L+3.50%, 01/08/2024 ^(b)	1,004,604	1,008,527
Opal Acquisition Inc, Senior Secured First Lien Term B Loan, 5.236%, 11/27/2020	498,708	464,113
Resolute Investment Managers Inc, Senior Secured First Lien Initial Term Loan, 5.546%, 04/30/2022	1,127,827	1,136,285
Victory Capital Operating LLC, Senior Secured First Lien Initial Term Loan, 8.796%, 10/29/2021	658,258	668,954
York Risk Services Holding Corp (Onex York Finance LP), Senior Secured First Lien Initial Term Loan, 4.976%, 10/01/2021	3,653,978	3,582,725

25,768,577

Beverage, Food and Tobacco 5.30%		
Americold Realty Operating Partnership LP, Senior Secured First Lien Initial Term Loan, 4.976%, 12/01/2022	661,179	671,510
Candy Intermediate Holdings Inc, Senior Secured First Lien Initial Term Loan, 5.796%, 06/15/2023	1,583,665	1,523,296
CEC Entertainment Inc, Senior Secured First Lien Term B Loan, 4.226%, 02/15/2021	1,665,376	1,660,871
Chobani LLC, Senior Secured First Lien Closing Date Term Loan, 5.476%, 10/09/2023	2,846,354	2,871,274
Constellation Brands Canada Inc, Senior Secured First Lien Initial Tranche B 1 Term Loan, 5.000%, 12/15/2023	459,231	463,249
CSM Bakery Solutions LLC, Senior Secured First Lien Term Loan, 5.150%, 07/03/2020	750,000	714,844
NPC International Inc, Senior Secured First Lien Initial Term Loan, 4.716%, 04/19/2024	1,311,475	1,323,777
NPC International Inc, Senior Secured Second Lien Initial Term Loan, 8.716%, 04/18/2025	1,084,746	1,101,017
TKC Holdings Inc, Senior Secured First Lien Term Loan, 5.376%, 02/01/2023	1,436,644	1,436,199
TKC Holdings Inc, Senior Secured Second Lien Initial Term Loan, 9.126%, 02/01/2024	417,910	419,651

Blackstone / GSO Senior Floating Rate Term Fund Portfolio of Investments

June 30, 2017 (Unaudited)

	Principal Amount	Value
Beverage, Food and Tobacco (continued)		
Weight Watchers International Inc, Senior Secured First Lien Initial Tranche B 2 Term Loan, 4.470%, 04/02/2020	\$1,852,219	\$1,787,863
Winebow Holdings Inc, Senior Secured First Lien Initial Term Loan, 4.750%, 07/01/2021	288,240	284,097
		14,257,648
Capital Equipment 1.30%		
Duke Finance LLC, Senior Secured First Lien Term B Loan, 6.296%, 02/21/2024	969,792	983,732
LTI Holdings Inc, Senior Secured Second Lien Initial Term Loan, 9.922%, 05/16/2025	1,300,000	1,277,250
Meter Readings Holding LLC, Senior Secured First Lien Initial Term Loan, 6.952%, 08/29/2023	1,235,000	1,247,350
		3,508,332
Chemicals, Plastics and Rubber 2.88%		
DuBois Chemicals Inc, Senior Secured First Lien Delayed Draw Term Loan, 5.000%, 03/15/2024	108,543	109,358
DuBois Chemicals Inc, Senior Secured First Lien Initial Term Loan, 4.909%, 03/15/2024	434,171	437,429
Emerald Performance Materials LLC, Senior Secured First Lien Initial Term Loan, 4.726%, 08/02/2021	2,970,044	2,996,492
Pinnacle Operating Corporation, Senior Secured First Lien 2017 Extended Term Loan, 8.476%, 11/15/2021	2,643,065	2,454,747
Tekni Plex Inc, Senior Secured Second Lien Initial Term Loan, 8.976%, 06/01/2023	713,942	715,727
Venator Materials LLC, Senior Secured First Lien Term B Loan, L+3.00%, 06/28/2024 ^(b)	1,041,667	1,046,875
		7,760,628
Construction and Building 10.33%		
American Bath Group LLC, Senior Secured First Lien Replacement Term Loan, 6.546%, 09/30/2023	2,799,533	2,837,159
American Bath Group LLC, Senior Secured Second Lien Term Loan, 11.046%, 09/30/2024	250,000	248,125
Dayton Superior Corporation, Senior Secured First Lien Term Loan, 9.296%, 11/03/2021	1,547,778	1,555,517
Diversitech Holdings Inc, Senior Secured First Lien Term Loan, 4.702%, 06/01/2024	397,351	398,346
Forterra Finance LLC, Senior Secured First Lien Replacement Loan, L+3.00%, 10/25/2023 ^(b)	1,652,528	1,563,118
GYP Holdings III Corp, Senior Secured First Lien 2017 Incremental First Lien Term Loan, 4.142%, 04/01/2023	311,688	312,955
HNC Holdings Inc, Senior Secured First Lien Initial Term Loan, 5.726%, 10/05/2023	1,237,306	1,257,028
Interior Logic Group Inc, Senior Secured First Lien Initial Term Loan, 7.210%, 02/28/2024	2,116,071	2,110,781
IPS Structural Adhesive Holdings Inc, Senior Secured First Lien Initial Term Loan, 6.466%, 12/20/2023	2,288,188	2,299,629
IPS Structural Adhesive Holdings Inc, Senior Secured Second Lien Initial Term Loan, 10.716%, 12/14/2024	1,000,000	1,000,000
LBM Borrower LLC, Senior Secured First Lien Initial Term Loan, 6.452%, 08/20/2022	4,217,789	4,249,422
Morsco Inc, Senior Secured First Lien Initial Term Loan, 8.226%, 10/31/2023	1,975,000	1,998,453

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New Arclin US Holding Corp, Senior Secured First Lien Term Loan, 5.670%, 02/14/2024	1,884,817	1,907,199
Siteone Landscape Supply LLC, Senior Secured First Lien Term Loan, 4.760%, 04/29/2022	1,422,211	1,434,214
SRS Distribution Inc, Senior Secured First Lien Tranche B 4 Term Loan, 4.297%, 08/25/2022	2,098,864	2,110,020
SRS Distribution Inc, Senior Secured Second Lien 06/16 Term Loan, 10.046%, 02/24/2023	1,142,751	1,174,177
VC GB Holdings Inc, Senior Secured First Lien Term Loan, 4.976%, 02/28/2024	692,050	692,483
Wilsonart LLC, Senior Secured First Lien Tranche C Term Loan, 4.800%, 12/19/2023	656,044	658,996
		27,807,622
Consumer Goods Durable 2.29%		
Apex Tool Group LLC, Senior Secured First Lien Term Loan, 4.500%, 01/31/2020	1,015,027	991,767
Culligan Holding Inc, Senior Secured First Lien Tranche B 1 Term Loan, 5.159%, 12/13/2023	1,043,137	1,053,569
Hercules Achievement Inc, Senior Secured First Lien Initial Term Loan, 4.550%, 12/13/2021	1,828,125	1,840,465
MND Holdings III Corp, Senior Secured First Lien Term Loan, 5.796%, 06/19/2024	208,333	210,156
Power Products LLC, Senior Secured First Lien Term B Loan, L+4.00%, 12/20/2022 ^(b)	833,923	836,529

Blackstone / GSO Senior Floating Rate Term Fund Portfolio of Investments

June 30, 2017 (Unaudited)

	Principal Amount	Value
Consumer Goods Durable (continued)		
Zodiac Pool Solutions LLC (f/k/a Piscine US Acquisition LLC), Senior Secured Repriced First Lien Term Loan, 5.296%, 12/20/2023	\$ 1,234,021	\$ 1,246,361 6,178,847
Consumer Goods Non Durable 0.99%		
Acosta Inc, Senior Secured First Lien Tranche B 1 Loan, L+3.25%, 09/26/2021	800,000	720,800
Arctic Glacier USA Inc, Senior Secured First Lien Initial Term Loan, 5.476%, 03/20/2024	721,084	730,098
Sally Holdings LLC, Senior Secured First Lien Term B Loan, L+4.50%, 06/23/2024 ^(b)	1,200,000	1,204,500 2,655,398
Containers, Packaging and Glass 2.77%		
Berlin Packaging LLC, Senior Secured Retired First Lien Term B Loan, 4.432%, 10/01/2021	2,985,791	2,996,749
Caraustar Industries Inc, Senior Secured First Lien Refinancing Term Loan, 6.796%, 03/14/2022	699,182	700,493
Charter Nex US Inc, Senior Secured First Lien Term B 3 Loan, 4.476%, 05/16/2024	963,855	965,513
Consolidated Container Company LLC, Senior Secured First Lien initial Term Loan, 4.726%, 05/22/2024	693,642	698,123
IBC Capital Limited, Senior Secured Second Lien Term Loan, 8.228%, 09/09/2022	912,750	851,139
Pregis Holding I Corporation, Senior Secured First Lien Initial Term Loan, 4.796%, 05/20/2021	824,742	827,320
ProAmpac PG Borrower LLC, Senior Secured First Lien Initial Loan, 5.190%, 11/20/2023	423,529	429,287 7,468,624
Energy, Oil and Gas 3.51%		
Ascent Resources Marcellus LLC, Senior Secured First Lien Term Loan, 5.250%, 08/04/2020	1,399,353	901,414
Crestwood Holdings LLC, Senior Secured First Lien Tranche B 1 Term Loan, 9.209%, 06/19/2019	2,324,907	2,278,409
Jonah Energy Inc, Senior Secured Second Lien Initial Term Loan, 7.726%, 05/12/2021	2,000,000	1,915,840
Sheridan Investment Partners I LLC, Senior Secured First Lien Tranche B 2 Term Loan, 4.590%, 10/01/2019	2,832,142	2,400,240
Sheridan Production Partners I LLC, Senior Secured First Lien Deferred Principal Term Loan,:		
0.000%, 01/01/2030	8,866	6,698
0.000%, 01/01/2030	109,547	82,763
Sheridan Production Partners I LLC, Senior Secured First Lien Term Loan, 0.000%, 01/01/2030	14,516	10,967
Sheridan Production Partners I A LP, Senior Secured First Lien Tranche B 2 Term Loan, 4.730%, 10/01/2019	375,282	318,051
Sheridan Production Partners I M LP, Senior Secured First Lien Tranche B 2 Term Loan, 4.600%, 10/01/2019	229,224	194,268
Utex Industries Inc, Senior Secured First Lien New Initial Term Loan, 5.000%, 05/24/2021	1,490,315	1,337,714 9,446,364

Environmental Industries	1.11%		
EnergySolutions LLC, Senior Secured First Lien Advance Term Loan, 6.980%, 05/29/2020		1,734,545	1,749,723
Infiltrator Water Technologies LLC, Senior Secured First Lien Term B 1 Loan, 4.796%, 05/27/2022		1,241,928	1,251,242
			3,000,965
Forest Products and Paper	0.07%		
W/S Packaging Group Inc, Senior Secured First Lien Term Loan, 6.226%, 08/09/2019		209,957	194,735
Healthcare and Pharmaceuticals	24.23%		
Albany Molecular Research Inc, Senior Secured First Lien Term Loan, 5.906%, 07/16/2021		2,307,970	2,319,037
Alvogen Pharma US Inc, Senior Secured First Lien Term Loan, 6.230%, 04/01/2022		3,748,207	3,696,669
American Renal Holdings Inc, Senior Secured First Lien New Term Loan B, L+3.25%, 06/14/2024 ^(b)		2,445,652	2,446,423

Blackstone / GSO Senior Floating Rate Term Fund Portfolio of Investments

June 30, 2017 (Unaudited)

	Principal Amount	Value
Healthcare and Pharmaceuticals (continued)		
Amneal Pharmaceuticals LLC, Senior Secured First Lien Term B Loan, 4.796%, 11/01/2019	\$332,606	\$335,309
Arbor Pharmaceuticals LLC, Senior Secured First Lien Initial Term Loan, 6.296%, 07/05/2023	1,672,530	1,692,040
Avantor Performance Materials Holdings Inc, Senior Secured First Lien Initial Term Loan, 5.230%, 03/11/2024	3,854,777	3,867,633
Avantor Performance Materials Holdings Inc, Senior Secured Second Lien Initial Term Loan, 9.480%, 03/10/2025	923,077	937,500
BioClinica Clinverse Holdings Corp, Senior Secured First Lien Initial Term Loan, 5.375%, 10/20/2023	1,427,609	1,402,183
BioClinica Clinverse Holdings Corp, Senior Secured Second Lien Initial Term Loan, 9.375%, 10/04/2024	1,052,629	1,031,576
CHG Healthcare Services Inc, Senior Secured First Lien Term B Loan, 4.422%, 06/07/2023	1,362,514	1,377,277
Concordia Healthcare Corp, Senior Secured First Lien Dollar Term Loan, 5.501%, 10/21/2021	2,738,787	2,054,090
CPI Holdco LLC, Senior Secured Closing Date Term Loan, 5.300%, 03/21/2024	566,627	570,169
CT Technologies Intermediate Holdings Inc, Senior Secured First Lien Initial Term Loan, 5.476%, 12/01/2021	2,216,363	2,213,593
Endo Luxembourg Finance Company I Sarl, Senior Secured First Lien Initial Term Loan, 5.500%, 04/29/2024	4,310,345	4,357,500
Equian Buyer Corp (Fka Aeneas Buyer Corp), Senior Secured Delayed Draw Term Loan, 1.000%, 05/20/2024	715,180	721,663
Equian Buyer Corp (Fka Aeneas Buyer Corp), Senior Secured First Lien Initial Term Loan, 4.928%, 05/20/2024	2,324,334	2,345,404
Global Healthcare Exchange LLC, Senior Secured First Lien Initial Term Loan, 5.250%, 08/15/2022	1,875,526	1,878,658
Greenway Health LLC, Senior Secured First Lien Term Loan, 6.050%, 02/16/2024	1,379,310	1,386,207
Horizon Pharma Inc, Senior Secured First Lien Second Amendment Refinancing Term Loan, 4.875%, 03/29/2024	735,294	739,154
Inc Research Holdings Inc, Senior Secured First Lien Term B Loan, L+2.25%, 06/28/2024 ^(b)	1,437,126	1,441,171
Lanai Holdings III Inc, Senior Secured First Lien Initial Term Loan, 5.976%, 08/29/2022	1,238,532	1,213,761
Netsmart Technologies Inc, Senior Secured First Lien Term C 1 Loan, 5.796%, 04/19/2023	2,133,621	2,149,623
nThrive Inc, Senior Secured First Lien Term B 2 Loan, 5.726%, 10/20/2022	3,597,096	3,620,711
Onex Carestream Finance LP, Senior Secured First Lien Term Loan, 5.296%, 06/07/2019	450,711	448,834
Onex Carestream Finance LP, Senior Secured Second Lien Term Loan, 9.796%, 12/09/2019	4,349,338	4,273,225
Onex Schumacher Finance LP, Senior Secured First Lien Initial Term Loan, 5.226%, 07/29/2022	1,200,235	1,202,732
Ortho Clinical Diagnostics Inc, Senior Secured First Lien Initial Term Loan, 5.046%, 06/30/2021	553,633	551,455
	1,724,723	1,724,723

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Packaging Coordinators Midco Inc, Senior Secured First Lien Initial Term Loan, 5.150%, 06/30/2023		
Press Ganey Holdings Inc, Senior Secured Second Lien Initial Term Loan, 8.476%, 10/21/2024	909,091	931,818
Project Ruby Ultimate Parent Corp, Senior Secured First Lien Closing Date Term Loan, 4.795%, 02/09/2024	517,611	519,229
Sterigenics Nordion Holdings LLC, Senior Secured First Lien New Term B Loan, 4.150%, 05/16/2022	335,174	334,545
Stratose Intermediate Holdings II LLC, Senior Secured First Lien Term Loan, L+5.00%, 01/26/2022 ^(b)	702,703	708,412
Surgery Center Holdings Inc, Senior Secured First Lien Initial Term Loan, 4.830%, 11/03/2020	4,365,990	4,391,924
U.S. Anesthesia Partners Inc, Senior Secured First Lien Initial Term Loan, L+3.25%, 06/23/2024 ^(b)	1,834,862	1,839,064
U.S. Renal Care Inc, Senior Secured First Lien Initial Term Loan, 5.546%, 12/30/2022	3,944,937	3,825,347
Valeant Pharmaceuticals International Inc, Senior Secured First Lien Series F 1 Tranche B Term Loan, 6.039%, 04/01/2022	681,241	691,282 65,239,941
High Tech Industries 21.51%		
Aerial Merger Sub Inc (Neustar), Senior Secured First Lien Term B2 Loan, L+3.75%, 03/01/2024 ^(b)	952,381	961,014

Blackstone / GSO Senior Floating Rate Term Fund Portfolio of Investments

June 30, 2017 (Unaudited)

	Principal Amount	Value
High Tech Industries (continued)		
Aspect Software Inc, Senior Secured First Lien Exit Term Loan, 10.152%, 05/25/2020	\$5,195,336	\$5,166,112
CompuCom Systems Inc, Senior Secured First Lien Term Loan, 4.480%, 05/11/2020	3,940,184	3,113,573
Compuware Corporation, Senior Secured First Lien Tranche B 3 Term Loan, 5.550%, 12/15/2021	907,215	915,153
Compuware Corporation, Senior Secured Second Lien Term Loan, 9.550%, 12/15/2022	2,811,213	2,839,325
CPI Acquisition Inc, Senior Secured First Lien Term Loan, 5.834%, 08/17/2022	2,002,537	1,722,182
CPI International Inc, Senior Secured Second Lien Term Loan, 8.460%, 04/07/2022	750,000	752,344
Cypress Semiconductor Corp, Senior Secured First Lien 2016 Incremental Term Loan, 4.840%, 07/05/2021	1,626,761	1,645,468
Epicor Software Corporation, Senior Secured First Lien Term B Loan, 4.980%, 06/01/2022	2,779,392	2,782,435
Hyland Software Inc, Senior Secured Second Lien Term Loan, L+7.00%, 05/31/2025 ^(b)	368,098	374,770
Hyland Software Inc, Senior Secured Term Loan 3, L+4.90%, 07/01/2022 ^(b)	506,024	509,883
Idera Inc, Senior Secured First Lien Delayed Draw Term Loan, L+5.00%, 06/27/2024 ^(b)	309,091	309,091
Idera Inc, Senior Secured First Lien Term B Loan, L+5.00%, 06/27/2024 ^(b)	1,690,909	1,690,909
Informatica Corporation, Senior Secured First Lien Dollar Term Loan, 4.796%, 08/05/2022	2,389,957	2,391,666
LANDesk Group Inc, Senior Secured First Lien Term Loan, L+4.25%, 01/22/2024 ^(b)	2,116,430	2,108,937
LANDesk Group Inc, Senior Secured Second Lien Term Loan, 10.230%, 01/20/2025	2,000,000	2,004,160
P2 Upstream Acquisition Co, Senior Secured First Lien Term Loan, 5.180%, 10/30/2020	2,757,143	2,711,181
Peak 10 Inc, Senior Secured First Lien Term Loan, 5.147%, 06/17/2021	2,645,455	2,661,989
Peak 10 Inc, Senior Secured Second Lien Initial Term Loan, 8.406%, 06/17/2022	875,000	873,906
Pomeroy Group LLC, Senior Secured First Lien Initial Term Loan, 7.588%, 11/12/2021	1,484,925	1,418,103
Project Alpha Intermediate Holding Inc, Senior Secured First Lien Term Loan, 4.670%, 04/26/2024	3,409,469	3,391,893
Project Leopard Holdings Inc, Senior Secured First Lien Term Loan, L+5.50%, 06/21/2023 ^(b)	833,333	836,458
Quest Software US Holdings Inc, Senior Secured First Lien Initial Term Loan, 7.226%, 10/31/2022	3,066,126	3,118,250
Ramundsen Public Sector LLC, Senior Secured First Lien Term Loan, 5.546%, 02/01/2024	328,846	331,313
Rocket Software Inc, Senior Secured First Lien Term Loan, 5.546%, 10/13/2023	2,076,615	2,098,680
SMS Systems Maintenance Services Inc, Senior Secured First Lien Initial Term Loan, 6.226%, 10/30/2023	1,920,420	1,919,229
SolarWinds Holdings Inc, Senior Secured First Lien 2017 Refinancing Term Loan 4.726%, 02/03/2023	2,227,944	2,235,608
Sybil Software LLC, Senior Secured First Lien Initial Refinancing Dollar Term Loan, 4.546%, 09/30/2023	1,505,092	1,522,378
Synchronoss Technologies Inc, Senior Secured Initial Term Loan, 4.082%, 01/19/2024	1,056,721	1,040,078
TIBCO Software Inc, Senior Secured First Lien Term B Loan, 5.730%, 12/04/2020	287,049	288,996
TTM Technologies Inc, Senior Secured First Lien Term B Loan, 5.476%, 05/31/2021	1,618,388	1,634,572
Verint Systems Inc, Senior Secured First Lien Initial Term Loan, L+2.25%, 06/21/2024 ^(b)	696,056	698,666
Veritas US Inc, Senior Secured First Lien Term Loan B Facility, L+4.50%, 01/27/2023 ^(b)	1,838,235	1,843,980
		57,912,302

Hotels, Gaming and Leisure - 4.14%

Alpha Topco Limited Delta 2 (Lux) Sarl, Senior Secured Second Lien Term Loan, 8.004%, 07/29/2022	1,143,780	1,153,891
AP Gaming I LLC, Senior Secured First Lien Term B Loan, 6.586%, 02/15/2024	3,048,387	3,078,871
CWGS Group LLC, Senior Secured First Lien Term Loan, 4.839%, 11/08/2023	184,154	185,363
Intrawest Resorts Holdings Inc, Senior Secured First Lien Term B Loan, L+3.50%, 06/28/2024 ^(b)	493,275	494,508
Intrawest Resorts Holdings Inc, Senior Secured First Lien Term B2 Loan, L+3.25%, 06/28/2024 ^(b)	260,494	261,145
Scientific Games International Inc, Senior Secured First Lien Term B-3 Loan, 5.226%, 10/01/2021	2,128,687	2,152,198
SMG, Senior Secured First Lien 2014 Term Loan, 6.500%, 02/27/2020	1,614,111	1,620,672

Blackstone / GSO Senior Floating Rate Term Fund Portfolio of Investments

June 30, 2017 (Unaudited)

	Principal Amount	Value
Hotels, Gaming and Leisure (continued)		
TravelCLICK Inc, Senior Secured Repriced First Lien Term Loan, 5.185%, 05/12/2021	\$2,190,248	\$2,203,937
		11,150,585
Media Advertising, Printing and Publishing - 0.19%		
McGraw-Hill Global Education Holdings LLC, Senior Secured First Lien Term B Loan, 5.226%, 05/04/2022	515,007	507,642
Media Broadcasting and Subscription - 1.29%		
Sable International Finance Limited (Cable and Wireless), Senior Secured First Lien Term B-3 Loan, 4.726%, 01/31/2025	3,462,164	3,476,238
Media Diversified and Production - 0.43%		
DHX Media Ltd, Senior Secured Term Loan, L+3.75%, 12/22/2023 ^(b)	1,147,541	1,153,640
Metals and Mining - 1.81%		
Canam Steel Corporation, Senior Secured First Lien Term B Loan, L+5.50%, 06/29/2024 ^(b)	2,500,000	2,450,000
Fairmount Santrol Inc, Senior Secured First Lien Tranche B-2 Term Loan, 4.647%, 09/05/2019	1,548,865	1,466,388
Murray Energy Corporation, Senior Secured First Lien Term B-2 Non-PIK Loan, 8.546%, 04/16/2020	988,162	968,809
		4,885,197
Retail - 3.27%		
Ascena Retail Group Inc, Senior Secured First Lien Tranche B Term Loan, 5.625%, 08/19/2022	1,273,484	1,075,298
Fairway Group Acquisition Company, Senior Secured First Lien First Out Term Loan, 9.147%, 01/03/2020	255,529	254,251
Fairway Group Acquisition Company, Senior Secured First Lien Last Out Non-PIK Term Loan, 10.000%, 01/03/2020	169,062	71,851
Fairway Group Holdings Corp, Senior Secured First Lien Subordinated Non-PIK Term Loan, 11.000%, 10/04/2021	147,599	62,730
Neiman Marcus Group Ltd LLC, Senior Secured First Lien Other Term Loan, 4.339%, 10/25/2020	1,258,615	950,254
Nine West Holdings Inc, Senior Secured First Lien Initial Term Loan, 4.900%, 10/08/2019	1,067,002	912,287
Petco Animal Supplies Inc, Senior Secured First Lien Second Amendment Term Loan, 4.172%, 01/26/2023	2,444,708	2,214,905
Spencer Gifts LLC, Senior Secured First Lien Term B-1 Loan, 5.250%, 07/16/2021	3,810,612	3,029,437
Sports Authority (The), Senior Secured First Lien Term B Loan, 7.500%, 11/16/2017	4,954,239	238,423
		8,809,436
Services - Business - 17.10%		
Advantage Sales & Marketing Inc, Senior Secured First Lien Incremental Term B-2 Loan, 4.420%, 07/25/2021	975,000	938,442

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Advantage Sales & Marketing Inc, Senior Secured Second Lien Initial Term Loan, 7.796%, 07/25/2022	2,750,000	2,646,875
AqGen Ascensus Inc (fka Ascensus Holdings Inc), Senior Secured First Lien Replacement Term Loan, 5.296%, 12/05/2022	230,191	233,068
BarBri Inc (Gemini Holdings Inc), Senior Secured First Lien Term Loan, 4.530%, 07/17/2019	2,380,589	2,377,613
BMC Software Finance Inc, Senior Secured First Lien Initial B-1 US Term Loan, 5.226%, 09/10/2022	2,461,981	2,470,610
Crossmark Holdings Inc, Senior Secured First Lien Term Loan, Series 0000, 4.796%, 12/20/2019	6,025,003	4,265,702
DTI Holdco Inc, Senior Secured First Lien Initial Term Loan, 6.422%, 10/02/2023	5,472,162	5,355,879
Erie Acquisition Holdings Inc, Senior Secured First Lien Term Loan, 5.950%, 03/01/2023	3,301,571	3,319,795
GlobalLogic Holdings Inc, Senior Secured First Lien Closing Date Term Loan, 5.796%, 06/20/2022	2,780,921	2,805,254
Information Resources Inc, Senior Secured First Lien Initial Term Loan, 5.466%, 01/18/2024	2,475,186	2,487,946

Blackstone / GSO Senior Floating Rate Term Fund Portfolio of Investments

June 30, 2017 (Unaudited)

	Principal Amount	Value
Services - Business (continued)		
Information Resources Inc, Senior Secured Second Lien Initial Term Loan, 9.466%, 01/20/2025	\$2,000,000	\$1,998,750
Inmar Inc, Senior Secured First Lien Initial Term Loan, 4.670%, 05/01/2024	1,612,903	1,618,194
Inmar Inc, Senior Secured Second Lien Initial Term Loan, 9.170%, 05/01/2025	1,183,432	1,175,148
LD Intermediate Holdings Inc, Senior Secured First Lien Initial Term Loan, 7.055%, 12/09/2022	1,975,000	1,878,719
Sedgwick Claims Management Services Inc, Senior Secured Second Lien Incremental Term Loan, 6.952%, 02/28/2022	2,075,472	2,087,157
Sedgwick Claims Management Services Inc, Senior Secured Second Lien Initial Term Loan, 6.976%, 02/28/2022	1,845,960	1,859,804
SurveyMonkey Inc, Senior Secured First Lien Term Loan, 5.800%, 04/13/2024	3,533,476	3,566,602
Transaction Network Services, Senior Secured First Lien Initial Term Loan, 5.230%, 02/14/2020	1,018,037	1,028,217
Transaction Network Services, Senior Secured Second Lien Initial Term Loan, 9.230%, 08/14/2020	479,902	482,302
TravelCLICK Inc, Senior Secured Second Lien Initial Term Loan, 8.976%, 11/08/2021	1,666,667	1,675,000
TRC Companies Inc, Senior Secured First Lien Term Loan, L+4.00%, 05/24/2024 ^(b)	1,750,000	1,762,399
		46,033,476
Services - Consumer - 5.11%		
American Residential Services LLC, Senior Secured First Lien Term Loan, 5.293%, 06/30/2021	947,536	951,094
Ascend Learning LLC, Senior Secured First Lien Term Loan, 5.726%, 07/31/2019	454,517	455,597
Big Jack Holdings LP, Senior Secured First Lien Term Loan B, 5.480%, 03/20/2024	678,039	681,429
KUEHG Corp, Senior Secured First Lien Term B 2 Loan, 5.046%, 08/12/2022	1,416,592	1,426,339
Learning Care Group (US) No. 2 Inc, Senior Secured First Lien Term Loan, 5.000%, 05/05/2021	1,417,593	1,424,681
NVA Holdings Inc, Senior Secured First Lien Term B 2 Loan, 4.647%, 08/14/2021	2,787,854	2,807,020
NVA Holdings Inc, Senior Secured Second Lien Term Loan, 8.296%, 08/14/2022	1,908,876	1,930,351
Red Lobster Management LLC, Senior Secured First Lien Initial Term Loan, 6.295%, 07/28/2021	849,977	857,414
Renaissance Learning Inc, Senior Secured First Lien Initial Term Loan, 5.046%, 04/09/2021	1,352,239	1,359,209
Spin Holdco Inc, Senior Secured First Lien Revolver, L+3.75%, 05/14/2018 ^(b)	1,000,000	950,000
Spin Holdco Inc, Senior Secured First Lien Term B 1 Loan, L+3.75%, 11/14/2022 ^(b)	914,634	910,518
		13,753,652
Telecommunications - 7.74%		
Alorica Inc, Senior Secured First Lien Term B Loan, 5.976%, 06/30/2022	902,847	909,618
Centurylink Inc, Senior Secured First Lien Term B Loan, 1.375%, 01/31/2025	4,551,194	4,506,001
Cologix Holdings Inc, Senior Secured Second Lien Initial Term Loan, 8.216%, 03/20/2025	1,797,743	1,814,229
Digicel International Finance Limited, Senior Secured First Lien Term Loan, 4.940%, 05/27/2024	958,084	965,720

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Fairpoint Communications Inc, Senior Secured First Lien Term Loan, 7.500%, 02/14/2019	2,353,834	2,358,742
Greeneden US Holdings II LLC, Senior Secured 2017 Incremental First Lien Term Loan, L+3.75%, 12/01/2023 ^(b)	615,464	618,387
GTT Communications Inc, Senior Secured First Lien Initial Term Loan, 5.250%, 01/09/2024	412,435	414,757
Masergy Holdings Inc, Senior Secured First Lien 2017 Replacement Term Loan, 5.046%, 12/15/2023	617,054	621,682
Masergy Holdings Inc, Senior Secured Second Lien Initial Term Loan, 9.796%, 12/16/2024	500,000	506,250
Vertiv Group Corporation, Senior Secured First Lien Term B Loan, 5.226%, 11/30/2023	4,161,070	4,184,476
Windstream Services LLC, Senior Secured First Lien New Tranche B-6 Term Loan, 5.210%, 03/29/2021	3,934,886	3,933,234
		20,833,096

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Blackstone / GSO Senior Floating Rate Term Fund Portfolio of Investments

June 30, 2017 (Unaudited)

	Principal Amount	Value
Transportation Cargo 0.26%		
REP WWEX Acquisition Parent LLC, Senior Secured First Lien Term Loan, 5.672%, 02/03/2025	\$686,803	\$691,384
Transportation Consumer 1.51%		
Air Medical Group Holdings Inc, Senior Secured First Lien 2016 New Term Loan, 5.159%, 04/28/2022	479,032	477,894
Lineage Logistics LLC, Senior Secured First Lien Term Loan, 4.726%, 04/07/2021	3,587,986	3,596,974 4,074,868
Utilities Electric 5.74%		
Chief Power Finance LLC, Senior Secured First Lien Term B Advance Loan, 6.070%, 12/31/2020	1,609,958	1,116,240
Eastern Power LLC, Senior Secured First Lien Term Loan, 5.226%, 10/02/2023	1,034,900	1,031,795
Exgen Texas Power LLC, Senior Secured First Lien Term Loan Non-PIK, 6.046%, 09/20/2021	2,242,426	1,360,670
Granite Acquisition Inc, Senior Secured Second Lien Term B Loan, 8.546%, 12/19/2022	1,826,276	1,818,971
Green Energy Partners / Stonewall LLC, Senior Secured First Lien Term B-1 Conversion Advance Loan, 6.796%, 11/13/2021	500,000	465,000
Helix Gen Funding LLC, Senior Secured First Lien Term Loan, 4.960%, 06/03/2024	594,750	599,107
Panda Liberty LLC, Senior Secured First Lien Construction B-1 Facility Term Loan, 7.796%, 08/21/2020	3,423,648	3,173,311
Panda Patriot LLC (fka Moxie Patriot LLC), Senior Secured First Lien Construction B-1 Facility Term Loan, 7.046%, 12/18/2020	1,442,864	1,332,846
Pike Corporation, Senior Secured First Lien Initial Term Loan, 4.980%, 03/08/2024	528,477	536,074
Sandy Creek Energy Associates LP, Senior Secured First Lien Term Loan, 5.296%, 11/09/2020	3,044,326	2,319,411
Southeast PowerGen LLC, Senior Secured First Lien Advance Term B Loan, 4.500%, 12/02/2021	1,743,520	1,689,759 15,443,184
TOTAL FLOATING RATE LOAN INTERESTS(Cost \$387,489,779)		379,424,637
CORPORATE BONDS 7.79%		
Banking, Finance, Insurance and Real Estate 0.25%		
National Financial Partners Corp, Senior Unsecured Bond, 9.000%, 07/15/2021 ^(c)	650,000	682,338
Beverage, Food and Tobacco 0.38%		
PF Chang's China Bistro Inc, Senior Unsecured Bond, 10.250%, 06/30/2020 ^(c)	1,000,000	1,022,500
Construction and Building 1.57%		
FBM Finance Inc, Senior Secured Bond, 8.250%, 08/15/2021 ^(c)	1,950,000	2,098,687
Great Lakes Dredge & Dock, Senior Unsecured Bond, 8.000%, 05/15/2022 ^(c)	2,080,000	2,124,200 4,222,887

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Containers, Packaging and Glass	0.67%		
ARD Finance SA, Senior Unsecured Bond, 7.125%, 09/15/2023 ^(d)		600,000	641,940
Coveris Holdings SA, Senior Unsecured Bond, 7.875%, 11/01/2019 ^(c)		955,000	945,450
Reynolds GRP ISS / Reynold, Senior Unsecured Bond, 7.000%, 07/15/2024 ^(c)		190,000	204,172
			1,791,562
Energy, Oil and Gas	0.37%		
Comstock Resources Inc, Senior Unsecured Bond, 10.000%, 03/15/2020 ^(d)		1,000,000	1,002,500
Environmental Industries	0.18%		
GFL Environmental Inc, Senior Unsecured Bond, 9.875%, 02/01/2021 ^(c)		431,000	470,868

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Blackstone / GSO Senior Floating Rate Term Fund Portfolio of Investments

June 30, 2017 (Unaudited)

	Principal Amount	Value
Healthcare and Pharmaceuticals 0.99%		
Endo Finance Co (Endo Luxembourg Finance Co. I S.a.r.l), Senior Unsecured Bond, 5.875%, 10/15/2024 ^(c)	\$254,000	\$262,890
InVentiv Group Holdings Inc, Senior Unsecured Bond, 7.500%, 10/01/2024 ^(c)	340,000	370,600
Tenet Healthcare Corp, Senior Unsecured Bond, 7.000%, 08/01/2025 ^(c)	1,143,000	1,141,571
Valeant Pharmaceuticals International Inc, Senior Unsecured Bond, 6.500%, 03/15/2022 ^(c)	520,000	546,650
7.000%, 03/15/2024 ^(c)	323,000	340,361
		2,662,072
High Tech Industries 0.69%		
Infor US Inc, Senior Unsecured Bond, 6.500%, 05/15/2022	750,000	780,000
j2 Global Inc, Senior Unsecured Bond, 6.000%, 07/15/2025 ^(c)	625,000	646,875
Riverbed Technology Inc, Senior Unsecured Bond, 8.875%, 03/01/2023 ^(c)	430,000	438,600
		1,865,475
Hotels, Gaming and Leisure 1.02%		
Scientific Games International Inc, Senior Secured Bond, 7.000%, 01/01/2022 ^(c)	2,580,000	2,754,150
Media Advertising, Printing and Publishing 0.10%		
McGraw Hill Global Education, Senior Unsecured Bond, 7.875%, 05/15/2024 ^(c)	270,000	262,238
Media Broadcasting and Subscription 0.09%		
Radiate Holdco LLC, Senior Unsecured Bond, 6.625%, 02/15/2025 ^(c)	250,000	250,625
Retail 0.17%		
Nine West Holdings Inc, Senior Unsecured Bond, 8.250%, 03/15/2019 ^(c)	1,800,000	450,000
Services Business 0.54%		
Infinity ACQ LLC / FI Corp, Senior Unsecured Bond, 7.250%, 08/01/2022 ^(c)	1,500,000	1,451,250
Telecommunications 0.77%		
Avaya Inc, Senior Secured Bond, 7.000%, 04/01/2019 ^{(c)(e)}	757,000	611,277
Fairpoint Communications Inc, Senior Secured Bond, 8.750%, 08/15/2019 ^(c)	1,430,000	1,470,898
		2,082,175
TOTAL CORPORATE BONDS (Cost \$21,260,260)		20,970,640
	Shares	
COMMON STOCK - 0.13%		
Energy, Oil and Gas - 0.13%		
TE Holdings LLC (Templar), Class A, ^(f)	72,786	\$347,554
TOTAL COMMON STOCK (Cost \$2,919,283)		347,554

PREFERRED STOCK - 0.18%

Energy, Oil and Gas - 0.18%

TE Holdings LLC (Templar) ^(f)	48,248	470,421
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TOTAL PREFERRED STOCK (Cost \$482,483)		470,421
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Blackstone / GSO Senior Floating Rate Term Fund Portfolio of Investments

June 30, 2017 (Unaudited)

	Shares	Value
RIGHTS AND WARRANTS - 0.01%		
Energy, Oil and Gas - 0.01%		
Comstock Resources Inc, expires 9/2/2018 at \$0.01 ^(f)	3,438	\$24,272
TOTAL RIGHTS AND WARRANTS (Cost \$-)		24,272
Total Investments - 149.03% (Cost \$412,151,805)		401,237,524
Other Assets in Excess of Liabilities - 0.00% ^(g)		4,060
Leverage Facility - (49.03)%		(132,000,000)
Net Assets - 100.00%		\$269,241,584

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

(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, 2017. The interest rate shown represents the stated

(b) 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 (c) securities amounts to \$18,546,200, which represents approximately 6.89% of net assets as of June 30, 2017. 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 in default as of period end and is therefore non-income producing.

(f) Non-income producing security.

(g) Amount represents less than 0.005% of net assets.

See Notes to Financial Statements.

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Blackstone / GSO Long-Short Credit Income Fund Portfolio of Investments
June 30, 2017 (Unaudited)

	Principal Amount	Value
FLOATING RATE LOAN INTERESTS ^(a) -128.85%		
Aerospace and Defense 0.24%		
Engility Corporation, Senior Secured First Lien Term B 2 Loan, 4.976%, 08/12/2023	\$523,780	\$530,233
Automotive 2.57%		
American Tire Distributors Inc, Senior Secured First Lien Initial Term Loan, 5.476%, 09/01/2021	393,484	396,067
Bright Bidco BV, Senior Secured First Lien Term B Loan, L+4.50%, 03/15/2024 ^(b)	1,026,616	1,042,657
CH Hold Corp, Senior Secured Second Lien Initial Term Loan, 8.476%, 02/03/2025	789,474	811,678
Mitchell International Inc, Senior Secured First Lien Initial Term Loan, L+3.50%, 10/13/2020 ^(b)	540,541	544,597
Mitchell International Inc, Senior Secured Second Lien Term Loan, 8.672%, 10/11/2021	1,294,266	1,308,017
Superior Industries International Inc, Senior Secured First Lien Closing Date Term Loan, 5.787%, 03/22/2024	1,500,000	1,496,250 5,599,266
Banking, Finance, Insurance and Real Estate 10.30%		
Acrisis LLC, Senior Secured First Lien Term B Loan, 6.296%, 11/22/2023	1,311,454	1,326,477
Alliant Holdings Intermediate LLC, Senior Secured First Lien Initial Term Loan, 4.417%, 08/12/2022	636,986	637,167
Almonde Inc, Senior Secured First Lien US Term Loan, 4.736%, 06/13/2024	2,490,566	2,493,816
ASP MCS Acquisition Corp, Senior Secured First Lien Initial Term Loan, 5.959%, 05/18/2024	1,848,740	1,881,092
Asurion LLC, Senior Secured Second Lien Term Loan, 8.726%, 03/03/2021	2,050,064	2,062,877
Broadstreet Partners Inc, Senior Secured First Lien Initial Term Loan, 5.476%, 11/08/2023	1,092,073	1,109,137
Cunningham Lindsey US Inc, Senior Secured First Lien Initial Term Loan, 5.046%, 12/10/2019	1,753,878	1,591,645
Cypress Merger Sub Inc, Senior Secured Second Lien Initial Term Loan, 7.976%, 04/28/2025	813,953	836,337
DTZ US Borrower LLC, Senior Secured Second Lien Initial Term Loan, 9.289%, 11/04/2022	166,512	166,929
EZE Software Group LLC, Senior Secured Second Lien Term Loan, 7.796%, 04/05/2021	470,905	471,790
First Eagle Holdings Inc, Senior Secured First Lien New Initial Term Loan, 4.796%, 12/01/2022	1,431,875	1,447,805
Focus Financial Partners LLC, Senior Secured First Lien Term Loan, L+3.25%, 05/19/2024 ^(b)	872,093	879,907
MPH Acquisition Holdings LLC, Senior Secured First Lien Initial Term Loan, 4.296%, 06/07/2023	1,695,519	1,697,901
NFP Corp, Senior Secured First Lien Term B Term Loan, L+3.50%, 01/08/2024 ^(b)	734,750	737,619
Opal Acquisition Inc, Senior Secured First Lien Term B Loan, 5.236%, 11/27/2020	398,966	371,290
Resolute Investment Managers Inc, Senior Secured First Lien Initial Term Loan, 5.546%, 04/30/2022	939,855	946,904
Solera LLC, Senior Secured First Lien Dollar Term Loan, 5.750%, 03/03/2023	2,557,199	2,568,872
Victory Capital Operating LLC, Senior Secured First Lien Initial Term Loan, 8.796%, 10/29/2021	494,018 745,093	502,046 730,564

York Risk Services Holding Corp (Onex York Finance LP), Senior Secured First Lien Initial Term Loan, 4.976%, 10/01/2021		22,460,175
Beverage, Food and Tobacco 5.93%		
Americold Realty Operating Partnership LP, Senior Secured First Lien Initial Term Loan, 4.976%, 12/01/2022	286,413	290,888
Candy Intermediate Holdings Inc, Senior Secured First Lien Initial Term Loan, 5.796%, 06/15/2023	1,781,777	1,713,855
CEC Entertainment Inc, Senior Secured First Lien Term B Loan, 4.226%, 02/15/2021	984,733	982,069
Chobani LLC, Senior Secured First Lien Closing Date Term Loan, 5.476%, 10/09/2023	2,400,044	2,421,057
Constellation Brands Canada Inc, Senior Secured First Lien Initial Tranche B 1 Term Loan, 5.000%, 12/15/2023	574,038	579,061
CSM Bakery Solutions LLC, Senior Secured First Lien Term Loan, 5.150%, 07/03/2020	750,000	714,844
NPC International Inc, Senior Secured First Lien Initial Term Loan, 4.716%, 04/19/2024	1,147,541	1,158,305
NPC International Inc, Senior Secured Second Lien Initial Term Loan, 8.716%, 04/18/2025	949,153	963,390
TKC Holdings Inc, Senior Secured First Lien Term Loan, 5.376%, 02/01/2023	1,216,182	1,215,805
TKC Holdings Inc, Senior Secured Second Lien Initial Term Loan, 9.126%, 02/01/2024	315,759	317,074

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

June 30, 2017 (Unaudited)

	Principal Amount	Value
Beverage, Food and Tobacco (continued)		
Weight Watchers International Inc, Senior Secured First Lien Initial Tranche B 2 Term Loan, 4.470%, 04/02/2020	\$ 1,990,332	\$ 1,921,178
Winebow Holdings Inc, Senior Secured Second Lien Initial Term Loan, 8.726%, 01/03/2022	693,642	648,555
		12,926,081
Capital Equipment 1.50%		
Duke Finance LLC, Senior Secured First Lien Term B Loan, 6.296%, 02/21/2024	692,708	702,666
LTI Holdings Inc, Senior Secured Second Lien Initial Term Loan, 9.922%, 05/16/2025	700,000	687,750
Meter Readings Holding LLC, Senior Secured First Lien Initial Term Loan, 6.952%, 08/29/2023	1,852,500	1,871,025
		3,261,441
Chemicals, Plastics and Rubber 2.71%		
DuBois Chemicals Inc, Senior Secured First Lien Delayed Draw Term Loan, 5.000%, 03/15/2024	108,543	109,357
DuBois Chemicals Inc, Senior Secured First Lien Initial Term Loan, 4.909%, 03/15/2024	433,085	436,336
Emerald Performance Materials LLC, Senior Secured First Lien Initial Term Loan, 4.726%, 08/02/2021	698,834	705,057
Emerald Performance Materials LLC, Senior Secured Second Lien Initial Term Loan, 8.750%, 08/01/2022	1,500,000	1,501,875
Pinnacle Operating Corporation, Senior Secured First Lien 2017 Extended Term Loan, 8.476%, 11/15/2021	2,206,805	2,049,570
Tekni Plex Inc, Senior Secured Second Lien Initial Term Loan, 8.976%, 06/01/2023	475,962	477,152
Venator Materials LLC, Senior Secured First Lien Term B Loan, L+3.00%, 06/28/2024 ^(b)	625,000	628,125
		5,907,472
Construction and Building 10.34%		
American Bath Group LLC, Senior Secured First Lien Replacement Term Loan, 6.546%, 09/30/2023	2,350,903	2,382,499
American Bath Group LLC, Senior Secured Second Lien Term Loan, 11.046%, 09/30/2024	150,000	148,875
Dayton Superior Corporation, Senior Secured First Lien Term Loan, 9.296%, 11/03/2021	1,160,833	1,166,638
Diversitech Holdings Inc, Senior Secured First Lien Term Loan, 4.702%, 06/01/2024	317,881	318,677
Forterra Finance LLC, Senior Secured First Lien Replacement Loan, L+3.00%, 10/25/2023 ^(b)	1,766,837	1,671,243
GYP Holdings III Corp, Senior Secured First Lien 2017 Incremental First Lien Term Loan, 4.142%, 04/01/2023	311,688	312,955
HNC Holdings Inc, Senior Secured First Lien Initial Term Loan, 5.726%, 10/05/2023	618,653	628,514
Interior Logic Group Inc, Senior Secured First Lien Initial Term Loan, 7.210%, 02/28/2024	1,410,714	1,407,188
IPS Structural Adhesive Holdings Inc, Senior Secured First Lien Initial Term Loan, 6.466%, 12/20/2023	2,288,188	2,299,629
	750,000	750,000

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IPS Structural Adhesive Holdings Inc, Senior Secured Second Lien Initial Term Loan, 10.716%, 12/14/2024		
LBM Borrower LLC, Senior Secured First Lien Initial Term Loan, 6.546%, 08/20/2022	3,686,477	3,714,126
Morsco Inc, Senior Secured First Lien Initial Term Loan, 8.226%, 10/31/2023	1,234,375	1,249,033
New Arclin US Holding Corp, Senior Secured First Lien Term Loan, 5.670%, 02/14/2024	1,570,681	1,589,332
Siteone Landscape Supply LLC, Senior Secured First Lien Term Loan, 4.760%, 04/29/2022	1,039,014	1,047,783
SRS Distribution Inc, Senior Secured First Lien Tranche B 4 Term Loan, 4.297%, 08/25/2022	1,796,469	1,806,017
SRS Distribution Inc, Senior Secured Second Lien 06/16 Term Loan, 10.046%, 02/24/2023	810,445	832,732
VC GB Holdings Inc, Senior Secured First Lien Term Loan, 4.976%, 02/28/2024	576,709	577,069
Wilsonart LLC, Senior Secured First Lien Tranche C Term Loan, 4.800%, 12/19/2023	656,044	658,996
		22,561,306
Consumer Goods Durable 2.74%		
Apex Tool Group LLC, Senior Secured First Lien Term Loan, 4.500%, 01/31/2020	676,082	660,589
Culligan Holding Inc, Senior Secured First Lien Tranche B 1 Term Loan, 5.159%, 12/13/2023	2,301,422	2,324,436
Hercules Achievement Inc, Senior Secured First Lien Initial Term Loan, 4.726%, 12/13/2021	1,828,125	1,840,465
Hillman Group Inc (The), Senior Secured First Lien Initial Term Loan, 4.796%, 06/30/2021	493,639	497,343

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

June 30, 2017 (Unaudited)

	Principal Amount	Value
Consumer Goods Durable (continued)		
Power Products LLC, Senior Secured First Lien Term B Loan, L+4.00%, 12/20/2022 ^(b)	\$641,479	\$643,484 5,966,317
Consumer Goods Non Durable 0.89%		
Acosta Inc, Senior Secured First Lien Tranche B 1 Loan, L+3.25%, 09/26/2021 ^(p)	600,000	540,600
Arctic Glacier USA Inc, Senior Secured First Lien Initial Term Loan, 5.476%, 03/20/2024	600,904	608,415
Sally Holdings LLC, Senior Secured First Lien Term B Loan, L+4.50%, 06/23/2024 ^(b)	800,000	803,000 1,952,015
Containers, Packaging and Glass 2.60%		
Berlin Packaging LLC, Senior Secured Retired First Lien Term B Loan, 4.432%, 10/01/2021	619,641	621,915
Caraustar Industries Inc, Senior Secured First Lien Refinancing Term Loan, 6.796%, 03/14/2022	699,182	700,493
Charter Nex US Inc, Senior Secured First Lien Term B-3 Loan, 4.476%, 05/16/2024	843,373	844,824
Consolidated Container Company LLC, Senior Secured First Lien initial Term Loan, 4.726%, 05/22/2024	606,936	610,857
IBC Capital Limited, Senior Secured Second Lien Term Loan, 8.228%, 09/09/2022	1,203,926	1,122,662
Plaze Inc, Senior Secured First Lien Term Loan, 4.761%, 07/31/2022	376,204	379,026
Pregis Holding I Corporation, Senior Secured First Lien Initial Term Loan, 4.796%, 05/20/2021	721,649	723,905
ProAmpac PG Borrower LLC, Senior Secured First Lien Initial Loan, 5.179%, 11/20/2023	352,057	356,843
Ranpak Corp, Senior Secured Second Lien Initial Term Loan, 8.250%, 10/03/2022	311,111	310,333 5,670,858
Energy, Oil and Gas 1.38%		
Chief Exploration & Development LLC, Senior Secured Second Lien Term Loan, 7.932%, 05/17/2021	752,941	728,471
Sheridan Investment Partners I LLC, Senior Secured First Lien Tranche B 2 Term Loan, 4.590%, 10/01/2019	879,143	745,073
Sheridan Production Partners I LLC, Senior Secured First Lien Deferred Principal Term Loan,:		
0.000%, 01/01/2030	2,752	2,079
0.000%, 01/01/2030	34,005	25,691
Sheridan Production Partners I LLC, Senior Secured First Lien Term Loan, 0.000%, 01/01/2030	4,506	3,404
Sheridan Production Partners I A LP, Senior Secured First Lien Tranche B 2 Term Loan, 4.730%, 10/01/2019	116,494	98,729
Sheridan Production Partners I M LP, Senior Secured First Lien Tranche B 2 Term Loan , 4.600%, 10/01/2019	71,155	60,304
Utex Industries Inc, Senior Secured First Lien New Initial Term Loan, 5.000%, 05/24/2021	1,490,315	1,337,714 3,001,465
Environmental Industries 1.26%		

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EnergySolutions LLC, Senior Secured First Lien Advance Term Loan, 6.980%, 05/29/2020	1,734,545	1,749,723
Infiltrator Water Technologies LLC, Senior Secured First Lien Term B 1 Loan, 4.796%, 05/27/2022	988,204	995,615 2,745,338
Forest Products and Paper 0.07%		
W/S Packaging Group Inc, Senior Secured First Lien Term Loan, 8.250%, 08/09/2019	157,042	145,656
Healthcare and Pharmaceuticals 23.20%		
Albany Molecular Research Inc, Senior Secured First Lien Term Loan, 5.906%, 07/16/2021	814,305	818,210
Alvogen Pharma US Inc, Senior Secured First Lien Term Loan, 6.230%, 04/01/2022	3,478,857	3,431,022
American Renal Holdings Inc, Senior Secured First Lien New Term Loan B, L+3.25%, 06/14/2024 ^(b)	1,467,391	1,467,854
Amneal Pharmaceuticals LLC, Senior Secured First Lien Term B Loan, 4.796%, 11/01/2019	1,477,130	1,489,131

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

June 30, 2017 (Unaudited)

	Principal Amount	Value
Healthcare and Pharmaceuticals (continued)		
Arbor Pharmaceuticals LLC, Senior Secured First Lien Initial Term Loan, 6.296%, 07/05/2023	\$1,254,400	\$1,269,032
Avantor Performance Materials Holdings Inc, Senior Secured First Lien Initial Term Loan, 5.230%, 03/11/2024	3,855,168	3,868,025
Avantor Performance Materials Holdings Inc, Senior Secured Second Lien Initial Term Loan, 9.480%, 03/10/2025	923,077	937,500
BioClinica Clinverse Holdings Corp, Senior Secured First Lien Initial Term Loan, 5.375%, 10/20/2023	951,739	934,789
BioClinica Clinverse Holdings Corp, Senior Secured Second Lien Initial Term Loan, 9.375%, 10/04/2024	789,474	773,684
CHG Healthcare Services Inc, Senior Secured First Lien Term B Loan, 4.422%, 06/07/2023	1,259,745	1,273,394
Concordia Healthcare Corp, Senior Secured First Lien Dollar Term Loan, 5.501%, 10/21/2021	1,324,650	993,487
CPI Holdco LLC, Senior Secured Closing Date Term Loan, 5.300%, 03/21/2024	497,041	500,148
CT Technologies Intermediate Holdings Inc, Senior Secured First Lien Initial Term Loan, 5.476%, 12/01/2021	783,849	782,870
Endo Luxembourg Finance Company I Sarl, Senior Secured First Lien Initial Term Loan, 5.500%, 04/29/2024	3,448,276	3,486,000
Equian Buyer Corp (Fka Aeneas Buyer Corp), Senior Secured Delayed Draw Term Loan, 1.000%, 05/20/2024	607,903	613,413
Equian Buyer Corp (Fka Aeneas Buyer Corp), Senior Secured First Lien Initial Term Loan, 4.928%, 05/20/2024	1,975,684	1,993,593
Greenway Health LLC, Senior Secured First Lien Term Loan, 6.050%, 02/16/2024	1,379,310	1,386,207
Horizon Pharma Inc, Senior Secured First Lien Second Amendment Refinancing Term Loan, 4.875%, 03/29/2024	597,426	600,563
Inc Research Holdings Inc, Senior Secured First Lien Term B Loan, L+2.25%, 06/28/2024 ^(b)	958,084	960,781
Lanai Holdings III Inc, Senior Secured First Lien Initial Term Loan, 5.976%, 08/29/2022	1,134,826	1,112,129
Netsmart Technologies Inc, Senior Secured First Lien Term C 1 Loan, 5.796%, 04/19/2023	1,971,465	1,986,251
nThrive Inc, Senior Secured First Lien Term B 2 Loan, 5.726%, 10/20/2022	2,650,909	2,668,312
Onex Carestream Finance LP, Senior Secured First Lien Term Loan, 5.296%, 06/07/2019	346,462	345,019
Onex Carestream Finance LP, Senior Secured Second Lien Term Loan, 9.796%, 12/09/2019	4,190,287	4,116,957
Onex Schumacher Finance LP, Senior Secured First Lien Initial Term Loan, 5.226%, 07/29/2022	2,109,293	2,113,681
Ortho Clinical Diagnostics Inc, Senior Secured First Lien Initial Term Loan, 5.046%, 06/30/2021	484,429	482,523
Packaging Coordinators Midco Inc, Senior Secured First Lien Initial Term Loan, 5.150%, 06/30/2023	2,247,412	2,247,412
Press Ganey Holdings Inc, Senior Secured Second Lien Initial Term Loan, 8.476%, 10/21/2024	681,818	698,864
Project Ruby Ultimate Parent Corp, Senior Secured First Lien Closing Date Term Loan, 4.795%, 02/09/2024	423,500	424,824

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Sterigenics Nordion Holdings LLC, Senior Secured First Lien New Term B Loan, 4.150%, 05/16/2022	293,277	292,727
Stratose Intermediate Holdings II LLC, Senior Secured First Lien Term Loan, L+5.00%, 01/26/2022 ^(b)	468,468	472,275
Surgery Center Holdings Inc, Senior Secured First Lien Initial Term Loan, 4.830%, 11/03/2020	1,433,045	1,441,558
U.S. Anesthesia Partners Inc, Senior Secured First Lien Initial Term Loan, L+3.25%, 06/23/2024 ^(b)	1,467,890	1,471,251
U.S. Renal Care Inc, Senior Secured First Lien Initial Term Loan, 5.546%, 12/30/2022	2,522,214	2,445,753
Valeant Pharmaceuticals International Inc, Senior Secured First Lien Series F 1 Tranche B Term Loan, 6.039%, 04/01/2022	681,241	691,282
		50,590,521
High Tech Industries 19.97%		
Aerial Merger Sub Inc (Neustar), Senior Secured First Lien Term B2 Loan, L+3.75%, 03/01/2024 ^(b)	952,381	961,014
Aerial Merger Sub Inc, Senior Secured First Lien Term B Loan, L+3.25%, 09/02/2019 ^(b)	571,429	577,320
Aspect Software Inc, Senior Secured First Lien Exit Term Loan, 11.278%, 05/25/2020	4,034,124	4,011,432
CompuCom Systems Inc, Senior Secured First Lien Term Loan, 4.480%, 05/11/2020	3,100,749	2,450,243

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Blackstone / GSO Long-Short Credit Income Fund Portfolio of Investments
June 30, 2017 (Unaudited)

	Principal Amount	Value
High Tech Industries (continued)		
Compuware Corporation, Senior Secured First Lien Tranche B 3 Term Loan, 5.550%, 12/15/2021	\$2,691,971	\$2,715,526
CPI Acquisition Inc, Senior Secured First Lien Term Loan, 5.834%, 08/17/2022	1,947,370	1,674,738
CPI International Inc, Senior Secured Second Lien Term Loan, 8.460%, 04/07/2022	750,000	752,344
Cypress Semiconductor Corp, Senior Secured First Lien 2016 Incremental Term Loan, 4.840%, 07/05/2021	1,084,507	1,096,979
Epicor Software Corporation, Senior Secured First Lien Term B Loan, 4.980%, 06/01/2022	975,762	976,831
Flexera Software LLC, Senior Secured Second Lien Term Loan, 8.300%, 04/02/2021	200,000	199,666
Hyland Software Inc, Senior Secured Second Lien Term Loan, L+7.00%, 05/31/2025 ^(b)	322,086	327,924
Hyland Software Inc, Senior Secured Term Loan 3, L+4.90%, 07/01/2022 ^(b)	463,855	467,392
Idera Inc, Senior Secured First Lien Delayed Draw Term Loan, L+5.00%, 06/27/2024 ^(b)	231,818	231,818
Idera Inc, Senior Secured First Lien Term B Loan, L+5.00%, 06/27/2024 ^(b)	1,268,182	1,268,182
Informatica Corporation, Senior Secured First Lien Dollar Term Loan, 4.796%, 08/05/2022	908,817	909,467
LANDesk Group Inc, Senior Secured First Lien Term Loan, L+4.25%, 01/22/2024 ^(b)	2,921,841	2,911,497
LANDesk Group Inc, Senior Secured Second Lien Term Loan, 10.230%, 01/20/2025	2,000,000	2,004,160
Peak 10 Inc, Senior Secured First Lien Term Loan, 5.147%, 06/17/2021	970,000	976,062
Peak 10 Inc, Senior Secured Second Lien Initial Term Loan, 8.406%, 06/17/2022	1,875,000	1,872,656
Pomeroy Group LLC, Senior Secured First Lien Initial Term Loan, 7.588%, 11/12/2021	989,950	945,402
Project Alpha Intermediate Holding Inc, Senior Secured First Lien Term Loan, 4.670%, 04/26/2024	2,983,285	2,967,906
Project Leopard Holdings Inc, Senior Secured First Lien Term Loan, L+5.50%, 06/21/2023 ^(b)	555,556	557,639
Ramundsen Public Sector LLC, Senior Secured First Lien Term Loan, 5.546%, 02/01/2024	548,077	552,187
Rocket Software Inc, Senior Secured First Lien Term Loan, 5.546%, 10/13/2023	1,557,462	1,574,010
SMS Systems Maintenance Services Inc, Senior Secured First Lien Initial Term Loan, 8.250%, 10/30/2023	1,764,808	1,763,714
SolarWinds Holdings Inc, Senior Secured First Lien 2017 Refinancing Term Loan 4.726%, 02/03/2023	2,587,412	2,596,312
Sophia LP, Senior Secured First Lien Term B Loan, 4.546%, 09/30/2022	1,047,412	1,046,103
Sybil Software LLC, Senior Secured First Lien Initial Refinancing Dollar Term Loan, 4.546%, 09/30/2023	1,151,113	1,164,333
Synchronoss Technologies Inc, Senior Secured Initial Term Loan, 4.082%, 01/19/2024	792,544	780,061
TIBCO Software Inc, Senior Secured First Lien Term B Loan, 5.730%, 12/04/2020	251,167	252,872
TTM Technologies Inc, Senior Secured First Lien Term B Loan, 5.476%, 05/31/2021	1,380,802	1,394,611
Verint Systems Inc, Senior Secured First Lien Initial Term Loan, L+2.25%, 06/21/2024 ^(b)	464,037	465,777
Veritas US Inc, Senior Secured First Lien Term Loan B Facility, L+4.50%, 01/27/2023 ^(b)	1,102,941	1,106,388
		43,552,566
Hotels, Gaming and Leisure 1.99%		
Alpha Topco Limited Delta 2 (Lux) Sarl, Senior Secured Second Lien Term Loan, 8.004%, 07/29/2022	815,220	822,426
AP Gaming I LLC, Senior Secured First Lien Term B Loan, 6.586%, 02/15/2024	2,177,419	2,199,194

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CWGS Group LLC, Senior Secured First Lien Term Loan, 4.839%, 11/08/2023	168,385	169,490
Intrawest Resorts Holdings Inc, Senior Secured First Lien Term B Loan, L+3.50%, 06/28/2024 ^(b)	328,850	329,672
Intrawest Resorts Holdings Inc, Senior Secured First Lien Term B2 Loan, L+3.25%, 06/28/2024 ^(b)	173,662	174,097
Scientific Games International Inc, Senior Secured First Lien Term B 3 Loan, 5.226%, 10/01/2021	639,808	646,875 4,341,754
Media Advertising, Printing and Publishing 0.27%		
McGraw Hill Global Education Holdings LLC, Senior Secured First Lien Term B Loan, 5.226%, 05/04/2022	606,664	597,988

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Blackstone / GSO Long-Short Credit Income Fund Portfolio of Investments
June 30, 2017 (Unaudited)

	Principal Amount	Value
Media Broadcasting and Subscription 1.39%		
Sable International Finance Limited (Cable and Wireless), Senior Secured First Lien Term B 3 Loan, 4.726%, 01/31/2025	\$3,029,393	\$3,041,708
Media Diversified and Production 0.35%		
DHX Media Ltd, Senior Secured Term Loan, L+3.75%, 12/22/2023 ^(b)	765,027	769,094
Metals and Mining 1.71%		
Canam Steel Corporation, Senior Secured First Lien Term B Loan, L+5.50%, 06/29/2024 ^(b)	1,666,667	1,633,333
Fairmount Santrol Inc, Senior Secured First Lien Tranche B 2 Term Loan, 4.647%, 09/05/2019	1,450,925	1,373,664
Murray Energy Corporation, Senior Secured First Lien Term B 2 Non PIK Loan, 8.546%, 04/16/2020	741,121	726,606 3,733,603
Retail 1.78%		
Ascena Retail Group Inc, Senior Secured First Lien Tranche B Term Loan, 5.625%, 08/19/2022	291,084	245,784
Jill Acquisition LLC, Senior Secured First Lien Initial Term Loan, 6.180%, 05/09/2022	443,530	434,937
Nine West Holdings Inc, Senior Secured First Lien Initial Term Loan, 4.900%, 10/08/2019	388,001	331,740
Petco Animal Supplies Inc, Senior Secured First Lien Second Amendment Term Loan, 4.172%, 01/26/2023	800,774	725,502
Pier 1 Imports (US) Inc, Senior Secured First Lien Initial Term Loan, 4.796%, 04/30/2021	2,020,833	1,950,104
Sports Authority (The), Senior Secured First Lien Term B Loan, 7.500%, 11/16/2017	3,907,779	188,062 3,876,129
Services Business 17.70%		
Advantage Sales & Marketing Inc, Senior Secured First Lien Incremental Term B 2 Loan, 4.420%, 07/25/2021	758,333	729,900
Advantage Sales & Marketing Inc, Senior Secured Second Lien Initial Term Loan, 7.796%, 07/25/2022	2,000,000	1,925,000
Allied Universal Holdco LLC, Senior Secured First Lien Initial Term Loan, 5.046%, 07/28/2022	1,185,000	1,190,184
AqGen Ascensus Inc (fka Ascensus Holdings Inc), Senior Secured First Lien Replacement Term Loan, 5.296%, 12/05/2022	184,153	186,455
BMC Software Finance Inc, Senior Secured First Lien Initial B 1 US Term Loan, 5.226%, 09/10/2022	861,149	864,167
Crossmark Holdings Inc, Senior Secured First Lien Term Loan, Series 0000, 4.796%, 12/20/2019	3,283,541	2,324,747
Crossmark Holdings Inc, Senior Secured Second Lien Term Loan, 8.796%, 12/21/2020	1,500,000	688,747
DTI Holdco Inc, Senior Secured First Lien Initial Term Loan, 6.422%, 10/02/2023	2,736,081	2,677,939
Erie Acquisition Holdings Inc, Senior Secured First Lien Term Loan, 5.950%, 03/01/2023	2,476,178	2,489,847
GlobalLogic Holdings Inc, Senior Secured First Lien Closing Date Term Loan, 5.796%, 06/20/2022	2,513,709	2,535,704
Information Resources Inc, Senior Secured First Lien Initial Term Loan, 5.466%, 01/18/2024	2,165,788	2,176,952
Information Resources Inc, Senior Secured Second Lien Initial Term Loan, 9.466%, 01/20/2025	2,000,000	1,998,750

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Inmar Inc, Senior Secured First Lien Initial Term Loan, 4.670%, 05/01/2024	1,290,323	1,294,555
Inmar Inc, Senior Secured Second Lien Initial Term Loan, 9.170%, 05/01/2025	946,746	940,118
LD Intermediate Holdings Inc, Senior Secured First Lien Initial Term Loan, 7.055%, 12/09/2022	1,975,000	1,878,719
Neff Rental LLC, Senior Secured Second Lien Closing Date Term Loan, 7.664%, 06/09/2021	3,105,673	3,115,378
Sedgwick Claims Management Services Inc, Senior Secured Second Lien Incremental Term Loan, 6.952%, 02/28/2022	3,160,377	3,178,170
SurveyMonkey Inc, Senior Secured First Lien Term Loan, 5.800%, 04/13/2024	2,518,614	2,542,226
Transaction Network Services, Senior Secured First Lien Initial Term Loan, 5.230%, 02/14/2020	678,691	685,478
Transaction Network Services, Senior Secured Second Lien Initial Term Loan, 9.230%, 08/14/2020	1,823,628	1,832,746

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Blackstone / GSO Long-Short Credit Income Fund Portfolio of Investments
June 30, 2017 (Unaudited)

	Principal Amount	Value
Services Business (continued)		
TravelCLICK Inc, Senior Secured Second Lien Initial Term Loan, 8.976%, 11/08/2021	\$1,818,182	\$1,827,273
TRC Companies Inc, Senior Secured First Lien Term Loan, L+4.00%, 05/24/2024 ^(b)	1,500,000	1,510,628
		38,593,683
Services Consumer 3.79%		
American Residential Services LLC, Senior Secured First Lien Term Loan, 5.293%, 06/30/2021	710,652	713,321
Ascend Learning LLC, Senior Secured First Lien Term Loan, 5.726%, 07/31/2019	951,505	953,764
Ascend Learning LLC, Senior Secured Second Lien Term Loan, 9.726%, 11/30/2020	1,000,000	1,003,440
Big Jack Holdings LP, Senior Secured First Lien Term Loan B, 5.480%, 03/20/2024	593,284	596,251
KUEHG Corp, Senior Secured First Lien Term B 2 Loan, 5.046%, 08/12/2022	1,180,494	1,188,615
NVA Holdings Inc, Senior Secured Second Lien Term Loan, 8.296%, 08/14/2022	1,297,848	1,312,448
Red Lobster Management LLC, Senior Secured First Lien Initial Term Loan, 6.295%, 07/28/2021	267,242	269,581
Renaissance Learning Inc, Senior Secured First Lien Initial Term Loan, 5.046%, 04/09/2021	1,664,294	1,672,873
Spin Holdco Inc, Senior Secured First Lien Term B 1 Loan, L+3.75%, 11/14/2022 ^(b)	548,780	546,311
		8,256,604
Telecommunications 8.19%		
Alorica Inc, Senior Secured First Lien Term B Loan, 5.976%, 06/30/2022	722,278	727,695
Centurylink Inc, Senior Secured First Lien Term B Loan, 1.375%, 01/31/2025	3,982,295	3,942,750
Cologix Holdings Inc, Senior Secured Second Lien Initial Term Loan, 8.216%, 03/20/2025	1,523,309	1,537,278
Digicel International Finance Limited, Senior Secured First Lien Term Loan, 4.940%, 05/27/2024	838,323	845,005
Fairpoint Communications Inc, Senior Secured First Lien Term Loan, 7.500%, 02/14/2019	316,777	317,437
Greeneden US Holdings II LLC, Senior Secured 2017 Incremental First Lien Term Loan, L+3.75%, 12/01/2023 ^(b)	461,598	463,791
GTT Communications Inc, Senior Secured First Lien Initial Term Loan, 5.250%, 01/09/2024	412,435	414,757
Masergy Holdings Inc, Senior Secured First Lien 2017 Replacement Term Loan, 5.046%, 12/15/2023	617,054	621,682
Masergy Holdings Inc, Senior Secured Second Lien Initial Term Loan, 9.796%, 12/16/2024	500,000	506,250
Tierpoint LLC, Senior Secured First Lien Term Loan, 4.976%, 05/06/2024	1,818,400	1,822,946
Vertiv Group Corporation, Senior Secured First Lien Term B Loan, 5.226%, 11/30/2023	3,147,355	3,165,059
Windstream Services LLC, Senior Secured First Lien New Tranche B 6 Term Loan, 5.210%, 03/29/2021	3,505,870	3,504,397
		17,869,047
Transportation Cargo 0.26%		
REP WWEX Acquisition Parent LLC, Senior Secured First Lien Term Loan, 5.672%, 02/03/2025	572,336	576,154

Transportation Consumer 1.60%		
Air Medical Group Holdings Inc, Senior Secured First Lien 2016 New Term Loan, 5.159%, 04/28/2022	479,032	477,895
Lineage Logistics LLC, Senior Secured First Lien Term Loan, 4.726%, 04/07/2021	3,014,983	3,022,536
		3,500,431
Utilities Electric 4.12%		
Eastern Power LLC, Senior Secured First Lien Term Loan, 5.226%, 10/02/2023	883,612	880,961
Exgen Texas Power LLC, Senior Secured First Lien Term Loan Non PIK, 6.046%, 09/20/2021	989,663	600,513
Granite Acquisition Inc, Senior Secured Second Lien Term B Loan, 8.546%, 12/19/2022	2,421,507	2,411,821
Green Energy Partners / Stonewall LLC, Senior Secured First Lien Term B 1 Conversion Advance Loan, 6.796%, 11/13/2021	500,000	465,000
Helix Gen Funding LLC, Senior Secured First Lien Term Loan, 4.960%, 06/03/2024	594,750	599,107
Panda Liberty LLC, Senior Secured First Lien Construction B 1 Facility Term Loan, 7.796%, 08/21/2020	1,450,698	1,344,623

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

June 30,
2017
(Unaudited)

	Principal Amount	Value
Utilities Electric (continued)		
Panda Patriot LLC (fka Moxie Patriot LLC), Senior Secured First Lien Construction B 1 Facility Term Loan, 7.046%, 12/18/2020	\$721,432	\$666,423
Pike Corporation, Senior Secured First Lien Initial Term Loan, 4.980%, 03/08/2024	462,417	469,064
Sandy Creek Energy Associates LP, Senior Secured First Lien Term Loan, 5.296%, 11/09/2020	2,025,794	1,543,412
		8,980,924
TOTAL FLOATING RATE LOAN INTERESTS (Cost \$284,255,409)		281,007,829
CORPORATE BONDS 25.71%		
Automotive 0.26%		
Omega US Sub LLC, Senior Unsecured Bond, 8.750%, 07/15/2023 ^(c)	530,000	563,125
Banking, Finance, Insurance and Real Estate 3.35%		
Fly Leasing Limited, Senior Unsecured Bond, 6.750%, 12/15/2020	500,000	525,625
HUB International Ltd, Senior Unsecured Bond, 8.125%, 07/15/2019 ^{(c)(d)}	2,025,000	2,032,594
National Financial Partners Corp, Senior Unsecured Bond, 9.000%, 07/15/2021 ^(c)	1,300,000	1,364,675
Onex York Acquisition Co, Senior Unsecured Bond, 8.500%, 10/01/2022 ^(c)	3,500,000	3,386,250
		7,309,144
Beverage, Food and Tobacco 1.75%		
CEC Entertainment Inc, Senior Unsecured Bond, 8.000%, 02/15/2022	345,000	361,387
PF Chang's China Bistro Inc, Senior Unsecured Bond, 10.250%, 06/30/2020 ^(c)	3,377,000	3,452,983
		3,814,370
Capital Equipment 1.03%		
Diebold Inc, Senior Unsecured Bond, Series WI, 8.500%, 04/15/2024	500,000	561,300
Hardwoods Acquisition Inc, Senior Secured Bond, 7.500%, 08/01/2021 ^(c)	289,000	259,377
NWH Escrow Corp, Senior Secured Bond, 7.500%, 08/01/2021 ^(c)	1,600,000	1,432,000
		2,252,677
Construction and Building 4.98%		
Builders FirstSource Inc, Senior Unsecured Bond, 10.750%, 08/15/2023 ^(c)	2,020,000	2,338,150
FBM Finance Inc, Senior Secured Bond, 8.250%, 08/15/2021 ^(c)	1,590,000	1,711,237
Great Lakes Dredge & Dock, Senior Unsecured Bond, 8.000%, 05/15/2022 ^(c)	1,835,000	1,873,994
PriSo Acquisition Corp / Building Pro, Senior Unsecured Bond, 9.000%, 05/15/2023 ^(c)	3,477,000	3,633,465
Zachry Holdings Inc, Senior Unsecured Bond, 7.500%, 02/01/2020 ^(c)	1,250,000	1,293,750

		10,850,596
Containers, Packaging and Glass	1.01%	
ARD Finance SA, Senior Unsecured Bond, 7.125%, 09/15/2023 ^(d)		400,000 427,960
Coveris Holdings SA, Senior Unsecured Bond, 7.875%, 11/01/2019 ^(c)		331,000 327,690
Flex Acquisition Co Inc, Senior Unsecured Bond, 6.875%, 01/15/2025 ^(c)		1,250,000 1,302,344
Reynolds GRP ISS / Reynold, Senior Unsecured Bond, 7.000%, 07/15/2024 ^(c)		140,000 150,442
		2,208,436
Energy, Oil and Gas	1.73%	
Calumet Specialty Prod, Senior Unsecured Bond, 7.750%, 04/15/2023		1,600,000 1,400,000
Comstock Resources Inc, Senior Unsecured Bond, : 10.000%, 03/15/2020 ^(d)		250,000 250,625
9.500%, 06/15/2020 ^(d)		2,149,731 1,655,293

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

June 30, 2017 (Unaudited)

	Principal Amount	Value
Energy, Oil and Gas (continued)		
CSI Compressco LP / CSI Compressco Finance Inc, Senior Unsecured Bond, 7.250%, 08/15/2022	\$ 500,000	\$462,500 3,768,418
Environmental Industries 0.22%		
GFL Environmental Inc, Senior Unsecured Bond, 9.875%, 02/01/2021 ^(c)	431,000	470,868
Forest Products and Paper 0.37%		
Tembec Industries Inc, Senior Secured Bond, 9.000%, 12/15/2019 ^(c)	765,000	796,174
Healthcare and Pharmaceuticals 1.90%		
Endo Finance Co (Endo Luxembourg Finance Co. I S.a.r.l), Senior Unsecured Bond, 5.875%, 10/15/2024 ^(c)	203,000	210,105
InVentiv Group Holdings Inc, Senior Unsecured Bond, 7.500%, 10/01/2024 ^(c)	250,000	272,500
Surgery Center Holdings Inc, Senior Unsecured Bond, 8.875%, 04/15/2021 ^(c)	1,500,000	1,629,375
Tenet Healthcare Corp, Senior Unsecured Bond, 7.000%, 08/01/2025 ^(c)	1,143,000	1,141,571
Valeant Pharmaceuticals International Inc, Senior Unsecured Bond,: 6.500%, 03/15/2022 ^(c)	520,000	546,650
7.000%, 03/15/2024 ^(c)	323,000	340,361 4,140,562
High Tech Industries 2.26%		
BMC Software Inc, Senior Unsecured Bond, 7.250%, 06/01/2018	456,000	474,240
Global A&T Electronics, Senior Unsecured Bond, 10.000%, 02/01/2019 ^(c)	1,500,000	1,125,000
Infor US Inc, Senior Unsecured Bond, 6.500%, 05/15/2022	1,000,000	1,040,000
j2 Global Inc, Senior Unsecured Bond, 6.000%, 07/15/2025 ^(c)	625,000	646,875
Riverbed Technology Inc, Senior Unsecured Bond, 8.875%, 03/01/2023 ^(c)	1,604,000	1,636,080 4,922,195
Hotels, Gaming and Leisure 1.36%		
Scientific Games International Inc, Senior Secured Bond, 7.000%, 01/01/2022 ^(c)	2,770,000	2,956,975
Media Advertising, Printing and Publishing 0.10%		
McGraw Hill Global Education, Senior Unsecured Bond, 7.875%, 05/15/2024 ^(c)	230,000	223,388
Media Broadcasting and Subscription 1.51%		
Cablevision Systems Corp, Senior Unsecured Bond, 8.000%, 04/15/2020	1,400,000	1,562,750
Cequel Communications Holdings I, Senior Unsecured Bond, 5.125%, 12/15/2021 ^(c)	1,500,000	1,535,145
Radiate Holdco LLC, Senior Unsecured Bond, 6.625%, 02/15/2025 ^(c)	190,000	190,475 3,288,370
Media Diversified and Production 0.33%		
Gray Television Inc, Senior Unsecured Bond, 5.125%, 10/15/2024 ^(c)	720,000	729,000

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Services Business 0.55%		
Infinity ACQ LLC / FI Corp, Senior Unsecured Bond, 7.250%, 08/01/2022 ^(c)	1,250,000	1,209,375
Telecommunications 2.21%		
Avaya Inc, Senior Secured Bond, 7.000%, 04/01/2019 ^{(c)(e)}	316,000	255,170
Digicel Limited, Senior Unsecured Bond, 6.000%, 04/15/2021 ^(c)	750,000	721,875
Fairpoint Communications Inc, Senior Secured Bond, 8.750%, 08/15/2019 ^(c)	2,580,000	2,653,788
Frontier Communications, Senior Unsecured Bond, 10.500%, 09/15/2022	1,250,000	1,195,312
		4,826,145

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

June 30, 2017 (Unaudited)

	Principal Amount	Value
Transportation Consumer 0.79%		
Air Canada, Senior Unsecured Bond, 7.750%, 04/15/2021 ^(c)	\$ 1,500,000	\$ 1,725,000
TOTAL CORPORATE BONDS (Cost \$54,833,286)		56,054,818
	Shares	
COMMON STOCK 0.30%		
Energy, Oil and Gas 0.30%		
SandRidge Energy Inc ^(f)	37,842	\$ 651,261
TOTAL COMMON STOCK (Cost \$1,750,000)		651,261
RIGHTS AND WARRANTS 0.01%		
Energy, Oil and Gas 0.01%		
Comstock Resources Inc, expires 9/2/2018 at \$0.01 ^(d)	3,438	24,272
TOTAL RIGHTS AND WARRANTS (Cost \$-)		24,272
Total Investments 154.87% (Cost \$340,838,695)		337,738,180
Other Assets in Excess of Liabilities 2.05%		4,478,254
Mandatory Redeemable Preferred Shares (9.23)% (liquidation preference plus distributions payable on term preferred shares)		(20,131,634)
Leverage Facility (47.69)%		(104,000,000)
Net Assets 100.00%		\$218,084,800

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

(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, 2017. The interest rate shown represents the stated

(b) 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

(c) securities amounts to \$46,137,826, which represents approximately 21.16% of net assets as of June 30, 2017. 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 in default as of period end and is therefore non-income producing.

(f) Non-income producing security.

See Notes to Financial Statements.

Blackstone / GSO Strategic Credit Fund Portfolio of Investments

June 30, 2017 (Unaudited)

	Principal Amount	Value
FLOATING RATE LOAN INTERESTS ^(a) 127.09%		
Aerospace and Defense 0.27%		
Engility Corporation, Senior Secured First Lien Term B 2 Loan, 4.976%, 08/12/2023	\$2,058,500	\$2,083,861
Automotive 3.70%		
American Tire Distributors Inc, Senior Secured First Lien Initial Term Loan, 5.476%, 09/01/2021	1,573,936	1,584,269
Bright Bidco BV, Senior Secured First Lien Term B Loan, L+4.50%, 03/15/2024 ^(b)	3,650,190	3,707,224
CH Hold Corp, Senior Secured Second Lien Initial Term Loan, 8.476%, 02/03/2025	3,157,895	3,246,711
Dealer Tire LLC, Senior Secured First Lien Initial Term Loan, 5.063%, 12/22/2021	4,381,744	4,447,470
Mitchell International Inc, Senior Secured First Lien Initial Term Loan, L+3.50%, 10/13/2020 ^(b)	1,081,081	1,089,195
Mitchell International Inc, Senior Secured Second Lien Term Loan, 8.672%, 10/11/2021	6,559,757	6,629,454
Superior Industries International Inc, Senior Secured First Lien Closing Date Term Loan, 5.787%, 03/22/2024	7,500,000	7,481,250
		28,185,573
Banking, Finance, Insurance and Real Estate 9.29%		
Acrisure LLC, Senior Secured First Lien Term B Loan, 6.296%, 11/22/2023	4,292,032	4,341,197
Alliant Holdings Intermediate LLC, Senior Secured First Lien Initial Term Loan, 4.417%, 08/12/2022	2,547,943	2,548,669
Almonde Inc, Senior Secured First Lien US Term Loan, 4.736%, 06/13/2024	8,150,943	8,161,580
AmWINS Group Inc, Second Lien Term Loan, 7.976%, 01/25/2025	406,780	415,932
ASP MCS Acquisition Corp, Senior Secured First Lien Initial Term Loan, 5.959%, 05/18/2024	6,050,420	6,156,303
Asurion LLC, Senior Secured Second Lien Term Loan, 8.726%, 03/03/2021	5,763,158	5,799,178
Broadstreet Partners Inc, Senior Secured First Lien Initial Term Loan, 5.476%, 11/08/2023	4,368,293	4,436,547
Cunningham Lindsey US Inc, Senior Secured First Lien Initial Term Loan, 5.046%, 12/10/2019	8,769,392	7,958,223
Cypress Merger Sub Inc, Senior Secured Second Lien Initial Term Loan, 7.976%, 04/28/2025	2,790,698	2,867,442
EZE Software Group LLC, Senior Secured Second Lien Term Loan, 7.796%, 04/05/2021	2,956,466	2,962,024
First Eagle Holdings Inc, Senior Secured First Lien New Initial Term Loan, 4.796%, 12/01/2022	5,233,750	5,291,976
Focus Financial Partners LLC, Senior Secured First Lien Term Loan, L+3.25%, 05/19/2024 ^(b)	3,488,372	3,519,628
MPH Acquisition Holdings LLC, Senior Secured First Lien Initial Term Loan, 4.296%, 06/07/2023	5,086,556	5,093,703
NFP Corp, Senior Secured First Lien Term B Term Loan, L+3.50%, 01/08/2024 ^(b)	2,693,651	2,704,170
Opal Acquisition Inc, Senior Secured First Lien Term B Loan, 5.236%, 11/27/2020	2,399,523	2,233,068
Resolute Investment Managers Inc, Senior Secured First Lien Initial Term Loan, 5.546%, 04/30/2022	3,007,537	3,030,094
Victory Capital Operating LLC, Senior Secured First Lien Initial Term Loan, 8.796%, 10/29/2021	1,973,476	2,005,545

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York Risk Services Holding Corp (Onex York Finance LP), Senior Secured First Lien Initial Term Loan, 4.976%, 10/01/2021	1,266,658	1,241,958 70,767,237
Beverage, Food and Tobacco 5.45%		
Americold Realty Operating Partnership LP, Senior Secured First Lien Initial Term Loan, 4.976%, 12/01/2022	1,145,653	1,163,554
Candy Intermediate Holdings Inc, Senior Secured First Lien Initial Term Loan, 5.796%, 06/15/2023	5,474,614	5,265,922
CEC Entertainment Inc, Senior Secured First Lien Term B Loan, 4.226%, 02/15/2021	3,938,931	3,928,276
Chobani LLC, Senior Secured First Lien Closing Date Term Loan, 5.476%, 10/09/2023	7,452,877	7,518,127
Constellation Brands Canada Inc, Senior Secured First Lien Initial Tranche B 1 Term Loan, 5.000%, 12/15/2023	1,377,692	1,389,747
CSM Bakery Solutions LLC, Senior Secured First Lien Term Loan, 5.150%, 07/03/2020	2,500,000	2,382,812
NPC International Inc, Senior Secured First Lien Initial Term Loan, 4.716%, 04/19/2024	3,934,426	3,971,331
NPC International Inc, Senior Secured Second Lien Initial Term Loan, 8.716%, 04/18/2025	3,254,237	3,303,051
TKC Holdings Inc, Senior Secured First Lien Term Loan, 5.376%, 02/01/2023	3,869,009	3,867,809
TKC Holdings Inc, Senior Secured Second Lien Initial Term Loan, 9.126%, 02/01/2024	1,838,854	1,846,513

Blackstone / GSO Strategic Credit Fund Portfolio of Investments

June 30, 2017 (Unaudited)

	Principal Amount	Value
Beverage, Food and Tobacco (continued)		
Weight Watchers International Inc, Senior Secured First Lien Initial Tranche B 2 Term Loan, 4.470%, 04/02/2020	\$4,796,081	\$4,629,442
Winebow Holdings Inc, Senior Secured Second Lien Initial Term Loan, 8.726%, 01/03/2022	2,387,283	2,232,110
		41,498,694
Capital Equipment 1.49%		
Duke Finance LLC, Senior Secured First Lien Term B Loan, 6.296%, 02/21/2024	2,770,833	2,810,664
LTI Holdings Inc, Senior Secured Second Lien Initial Term Loan, 9.922%, 05/16/2025	3,000,000	2,947,500
Meter Readings Holding LLC, Senior Secured First Lien Initial Term Loan, 6.952%, 08/29/2023	5,553,965	5,609,504
		11,367,668
Chemicals, Plastics and Rubber 2.03%		
DuBois Chemicals Inc, Senior Secured First Lien Delayed Draw Term Loan, 5.000%, 03/15/2024	322,236	324,655
DuBois Chemicals Inc, Senior Secured First Lien Initial Term Loan, 4.909%, 03/15/2024	1,299,256	1,309,007
Emerald Performance Materials LLC, Senior Secured First Lien Initial Term Loan, 4.726%, 08/02/2021	1,747,085	1,762,643
Pinnacle Operating Corporation, Senior Secured First Lien 2017 Extended Term Loan, 8.476%, 11/15/2021	7,941,857	7,376,000
Tekni Plex Inc, Senior Secured Second Lien Initial Term Loan, 8.976%, 06/01/2023	2,141,827	2,147,181
Venator Materials LLC, Senior Secured First Lien Term B Loan, L+3.00%, 06/28/2024 ^(b)	2,500,000	2,512,500
		15,431,986
Construction and Building 9.82%		
American Bath Group LLC, Senior Secured First Lien Replacement Term Loan, 6.546%, 09/30/2023	8,849,735	8,968,676
American Bath Group LLC, Senior Secured Second Lien Term Loan, 11.046%, 09/30/2024	600,000	595,500
Dayton Superior Corporation, Senior Secured First Lien Term Loan, 9.296%, 11/03/2021	4,256,389	4,277,671
Diversitech Holdings Inc, Senior Secured First Lien Term Loan, 4.702%, 06/01/2024	1,271,523	1,274,708
Forterra Finance LLC, Senior Secured First Lien Replacement Loan, L+3.00%, 10/25/2023 ^(b)	5,701,348	5,392,877
GYP Holdings III Corp, Senior Secured First Lien 2017 Incremental First Lien Term Loan, 4.142%, 04/01/2023	935,065	938,866
HNC Holdings Inc, Senior Secured First Lien Initial Term Loan, 5.726%, 10/05/2023	2,268,394	2,304,552
Interior Logic Group Inc, Senior Secured First Lien Initial Term Loan, 7.210%, 02/28/2024	3,526,786	3,517,969
IPS Structural Adhesive Holdings Inc, Senior Secured First Lien Initial Term Loan, 6.466%, 12/20/2023	6,407,093	6,439,128
IPS Structural Adhesive Holdings Inc, Senior Secured Second Lien Initial Term Loan, 10.716%, 12/14/2024	2,250,000	2,250,000
LBM Borrower LLC, Senior Secured First Lien Initial Term Loan, 6.546%, 08/20/2022	8,277,507	8,339,588

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LBM Borrower LLC, Senior Secured Second Lien Initial Term Loan, 10.485%, 08/20/2023	1,713,476	1,710,272
Morsco Inc, Senior Secured First Lien Initial Term Loan, 8.226%, 10/31/2023	5,925,000	5,995,359
New Arclin US Holding Corp, Senior Secured First Lien Term Loan, 5.670%, 02/14/2024	5,539,267	5,605,046
Siteone Landscape Supply LLC, Senior Secured First Lien Term Loan, 4.760%, 04/29/2022	3,081,573	3,107,582
SRS Distribution Inc, Senior Secured First Lien Tranche B 4 Term Loan, 4.297%, 08/25/2022	7,347,087	7,386,136
SRS Distribution Inc, Senior Secured Second Lien 06/16 Term Loan, 10.046%, 02/24/2023	3,125,114	3,211,055
VC GB Holdings Inc, Senior Secured First Lien Term Loan, 4.976%, 02/28/2024	1,845,468	1,846,621
Wilsonart LLC, Senior Secured First Lien Tranche C Term Loan, 4.800%, 12/19/2023	1,640,110	1,647,490
		74,809,096
Consumer Goods Durable 2.21%		
Apex Tool Group LLC, Senior Secured First Lien Term Loan, 4.500%, 01/31/2020	1,691,711	1,652,946
Culligan Holding Inc, Senior Secured First Lien Tranche B 1 Term Loan, 5.159%, 12/13/2023	2,868,627	2,897,314
Hercules Achievement Inc, Senior Secured First Lien Initial Term Loan, 4.726%, 12/13/2021	4,875,000	4,907,906
Hillman Group Inc (The), Senior Secured First Lien Initial Term Loan, 4.796%, 06/30/2021	1,480,916	1,492,030
MND Holdings III Corp, Senior Secured First Lien Term Loan, 5.796%, 06/19/2024	694,444	700,521

Blackstone / GSO Strategic Credit Fund Portfolio of Investments

June 30, 2017 (Unaudited)

	Principal Amount	Value
Consumer Goods Durable (continued)		
Power Products LLC, Senior Secured First Lien Term B Loan, L+4.00%, 12/20/2022 ^(b)	\$2,052,733	\$2,059,148
Zodiac Pool Solutions LLC (f/k/a Piscine US Acquisition LLC), Senior Secured Repriced First Lien Term Loan, 5.296%, 12/20/2023	3,077,339	3,108,112
		16,817,977
Consumer Goods Non Durable 1.00%		
Acosta Inc, Senior Secured First Lien Tranche B 1 Loan, L+3.25%, 09/26/2021 ^(b)	1,600,000	1,441,600
Arctic Glacier USA Inc, Senior Secured First Lien Initial Term Loan, 5.476%, 03/20/2024	2,163,253	2,190,294
Sally Holdings LLC, Senior Secured First Lien Term B Loan, L+4.50%, 06/23/2024 ^(b)	4,000,000	4,015,000
		7,646,894
Containers, Packaging and Glass 2.21%		
Berlin Packaging LLC, Senior Secured Retired First Lien Term B Loan, 4.432%, 10/01/2021	1,858,923	1,865,745
Berlin Packaging LLC, Senior Secured Second Lien Initial Term Loan, 7.810%, 10/03/2022	428,571	434,284
Caraustar Industries Inc, Senior Secured First Lien Refinancing Term Loan, 6.796%, 03/14/2022	2,097,547	2,101,480
Charter Nex US Inc, Senior Secured First Lien Term B 3 Loan, 4.476%, 05/16/2024	2,891,566	2,896,540
Consolidated Container Company LLC, Senior Secured First Lien initial Term Loan, 4.726%, 05/22/2024	2,080,925	2,094,368
IBC Capital Limited, Senior Secured Second Lien Term Loan, 8.228%, 09/09/2022	2,310,794	2,154,816
Plaze Inc, Senior Secured First Lien Term Loan, 4.761%, 07/31/2022	1,484,937	1,496,074
Pregis Holding I Corporation, Senior Secured First Lien Initial Term Loan, 4.796%, 05/20/2021	2,471,748	2,479,472
ProAmpac PG Borrower LLC, Senior Secured First Lien Initial Loan, 5.179%, 11/20/2023	1,267,404	1,284,634
		16,807,413
Energy, Oil and Gas 3.79%		
Ascent Resources Marcellus LLC, Senior Secured First Lien Term Loan, 5.250%, 08/04/2020	6,996,764	4,507,070
Brock Holdings III Inc, Senior Secured Second Lien Initial Term Loan, 11.500%, 03/16/2018	3,833,333	3,780,624
Chief Exploration & Development LLC, Senior Secured Second Lien Term Loan, 7.932%, 05/17/2021	752,941	728,471
Crestwood Holdings LLC, Senior Secured First Lien Tranche B 1 Term Loan, 9.209%, 06/19/2019	4,981,943	4,882,304
Jonah Energy Inc, Senior Secured Second Lien Initial Term Loan, 7.726%, 05/12/2021	7,246,575	6,941,640
Sheridan Investment Partners I LLC, Senior Secured First Lien Tranche B 2 Term Loan, 4.590%, 10/01/2019	3,108,639	2,634,571
Sheridan Production Partners I LLC, Senior Secured First Lien Deferred Principal Term Loan, 0.000%, 01/01/2030	9,732	7,352

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0.000%, 01/01/2030	120,242	90,843
Sheridan Production Partners I LLC, Senior Secured First Lien Term Loan, 0.000%, 01/01/2030	15,933	12,037
Sheridan Production Partners I A LP, Senior Secured First Lien Tranche B 2 Term Loan, 4.730%, 10/01/2019	411,920	349,102
Sheridan Production Partners I M LP, Senior Secured First Lien Tranche B 2 Term Loan, 4.600%, 10/01/2019	251,603	213,234
Talos Production LLC, Senior Secured First Lien Bridge Loan, 11.000%, 04/03/2022	2,000,000	1,870,000
Utex Industries Inc, Senior Secured Second Lien New Term Loan, 8.476%, 05/23/2022	3,181,818	2,830,832
		28,848,080
 Environmental Industries 1.33%		
EnergySolutions LLC, Senior Secured First Lien Advance Term Loan, 6.980%, 05/29/2020	6,312,727	6,367,963
Infiltrator Water Technologies LLC, Senior Secured First Lien Term B 1 Loan, 4.796%, 05/27/2022	3,725,784	3,753,728
		10,121,691

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Blackstone / GSO Strategic Credit Fund Portfolio of Investments

June 30, 2017 (Unaudited)

	Principal Amount	Value
Forest Products and Paper 0.08%		
W/S Packaging Group Inc, Senior Secured First Lien Term Loan, 8.250%, 08/09/2019	\$ 628,166	\$ 582,623
Healthcare and Pharmaceuticals 21.44%		
Albany Molecular Research Inc, Senior Secured First Lien Term Loan, 5.906%, 07/16/2021	3,257,220	3,272,838
Alvogen Pharma US Inc, Senior Secured First Lien Term Loan, 6.230%, 04/01/2022	9,721,450	9,587,779
American Renal Holdings Inc, Senior Secured First Lien New Term Loan B, L+3.25%, 06/14/2024 ^(b)	5,869,565	5,871,414
Amneal Pharmaceuticals LLC, Senior Secured First Lien Term B Loan, 4.796%, 11/01/2019	1,108,687	1,117,695
Arbor Pharmaceuticals LLC, Senior Secured First Lien Initial Term Loan, 6.296%, 07/05/2023	5,017,594	5,076,125
Avantor Performance Materials Holdings Inc, Senior Secured First Lien Initial Term Loan, 5.230%, 03/11/2024	11,565,503	11,604,074
Avantor Performance Materials Holdings Inc, Senior Secured Second Lien Initial Term Loan, 9.480%, 03/10/2025	2,460,367	2,498,811
BioClinica Cliniverse Holdings Corp, Senior Secured First Lien Initial Term Loan, 5.375%, 10/20/2023	3,806,957	3,739,155
BioClinica Cliniverse Holdings Corp, Senior Secured Second Lien Initial Term Loan, 9.375%, 10/04/2024	3,157,898	3,094,740
CHG Healthcare Services Inc, Senior Secured First Lien Term B Loan, 4.422%, 06/07/2023	4,087,543	4,131,832
Concordia Healthcare Corp, Senior Secured First Lien Dollar Term Loan, 5.501%, 10/21/2021	5,298,598	3,973,949
CPI Holdco LLC, Senior Secured Closing Date Term Loan, 5.300%, 03/21/2024	1,704,142	1,714,793
CT Technologies Intermediate Holdings Inc, Senior Secured First Lien Initial Term Loan, 5.476%, 12/01/2021	2,971,055	2,967,341
Endo Luxembourg Finance Company I Sarl, Senior Secured First Lien Initial Term Loan, 5.500%, 04/29/2024	12,931,034	13,072,500
Equian Buyer Corp (Fka Aeneas Buyer Corp), Senior Secured Delayed Draw Term Loan, 1.000%, 05/20/2024	2,145,539	2,164,988
Equian Buyer Corp (Fka Aeneas Buyer Corp), Senior Secured First Lien Initial Term Loan, 4.928%, 05/20/2024	6,973,002	7,036,212
Genoa a QoL Healthcare Company LLC, Senior Secured First Lien Initial Term Loan, 4.976%, 10/30/2023	1,173,703	1,180,452

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Global Healthcare Exchange LLC, Senior Secured First Lien Initial Term Loan, 5.250%, 08/15/2022	987,512	989,161
Greenway Health LLC, Senior Secured First Lien Term Loan, 6.050%, 02/16/2024	3,103,448	3,118,965
Horizon Pharma Inc, Senior Secured First Lien Second Amendment Refinancing Term Loan, 4.875%, 03/29/2024	2,200,368	2,211,919
Immunocor Inc, Senior Secured First Lien Term Loan, L+5.00%, 06/25/2021 ^(b)	346,154	349,759
Inc Research Holdings Inc, Senior Secured First Lien Term B Loan, L+2.25%, 06/28/2024 ^(b)	4,790,419	4,803,904
Lanai Holdings III Inc, Senior Secured First Lien Initial Term Loan, 5.976%, 08/29/2022	5,356,969	5,249,830
Netsmart Technologies Inc, Senior Secured First Lien Term C 1 Loan, 5.796%, 04/19/2023	5,658,362	5,700,800
nThrive Inc, Senior Secured First Lien Term B 2 Loan, 5.726%, 10/20/2022	6,476,488	6,519,006
Onex Carestream Finance LP, Senior Secured First Lien Term Loan, 5.296%, 06/07/2019	1,085,180	1,080,660
Onex Carestream Finance LP, Senior Secured Second Lien Term Loan, 9.796%, 12/09/2019	13,360,375	13,126,568
Onex Schumacher Finance LP, Senior Secured First Lien Initial Term Loan, 5.226%, 07/29/2022	5,479,837	5,491,235
Ortho Clinical Diagnostics Inc, Senior Secured First Lien Initial Term Loan, 5.046%, 06/30/2021	1,660,900	1,654,364
Packaging Coordinators Midco Inc, Senior Secured First Lien Initial Term Loan, 5.150%, 06/30/2023	5,174,172	5,174,172
Press Ganey Holdings Inc, Senior Secured Second Lien Initial Term Loan, 8.476%, 10/21/2024	2,500,000	2,562,500
Project Ruby Ultimate Parent Corp, Senior Secured First Lien Closing Date Term Loan, 4.795%, 02/09/2024	1,504,632	1,509,334
Sterigenics Nordion Holdings LLC, Senior Secured First Lien New Term B Loan, 4.150%, 05/16/2022	1,340,695	1,338,181
Stratose Intermediate Holdings II LLC, Senior Secured First Lien Term Loan, L+5.00%, 01/26/2022 ^(b)	2,342,342	2,361,374
Surgery Center Holdings Inc, Senior Secured First Lien Initial Term Loan, 4.830%, 11/03/2020	5,037,705	5,067,629

Blackstone / GSO Strategic Credit Fund Portfolio of Investments

June 30, 2017 (Unaudited)

	Principal Amount	Value
Healthcare and Pharmaceuticals (continued)		
U.S. Anesthesia Partners Inc, Senior Secured First Lien Initial Term Loan, L+3.25%, 06/23/2024 ^(b)	\$5,871,560	\$5,885,005
U.S. Renal Care Inc, Senior Secured First Lien Initial Term Loan, 5.546%, 12/30/2022	7,211,640	6,993,019
		163,292,083
High Tech Industries 20.37%		
Aerial Merger Sub Inc (Neustar), Senior Secured First Lien Term B2 Loan, L+3.75%, 03/01/2024 ^(b)	2,857,143	2,883,043
Aerial Merger Sub Inc, Senior Secured First Lien Term B Loan, L+3.25%, 09/02/2019 ^(b)	1,714,286	1,731,960
Aspect Software Inc, Senior Secured First Lien Exit Term Loan, 10.152%, 05/25/2020	12,561,225	12,490,568
CompuCom Systems Inc, Senior Secured First Lien Term Loan, 4.480%, 05/11/2020	8,411,848	6,647,126
Compuware Corporation, Senior Secured First Lien Tranche B 3 Term Loan, 5.550%, 12/15/2021	3,610,716	3,642,310
Compuware Corporation, Senior Secured Second Lien Term Loan, 9.550%, 12/15/2022	3,212,815	3,244,943
CPI Acquisition Inc, Senior Secured First Lien Term Loan, 5.834%, 08/17/2022	6,316,126	5,431,869
CPI International Inc, Senior Secured Second Lien Term Loan, 8.460%, 04/07/2022	2,000,000	2,006,250
Cypress Semiconductor Corp, Senior Secured First Lien 2016 Incremental Term Loan, 4.840%, 07/05/2021	3,795,775	3,839,426
Epicor Software Corporation, Senior Secured First Lien Term B Loan, 4.980%, 06 /01/2022	5,558,784	5,564,871
Flexera Software LLC, Senior Secured Second Lien Term Loan, 8.300%, 04/02/2021	2,800,000	2,795,324
Hyland Software Inc, Senior Secured Second Lien Term Loan, L+7.00%, 05/31/2025 ^(b)	1,104,294	1,124,310
Hyland Software Inc, Senior Secured Term Loan 3, L+4.90%, 07/01/2022 ^(b)	1,349,398	1,359,687
Idera Inc, Senior Secured First Lien Delayed Draw Term Loan, L+5.00%, 06/27/2024 ^(b)	1,004,545	1,004,545
Idera Inc, Senior Secured First Lien Term B Loan, L+5.00%, 06/27/2024 ^(b)	5,495,455	5,495,455
Informatica Corporation, Senior Secured First Lien Dollar Term Loan, 4.796%, 08/05/2022	3,635,269	3,637,869
LANDesk Group Inc, Senior Secured First Lien Term Loan, L+4.25%, 01/22/2024		