

Edgar Filing: Blackstone / GSO Long-Short Credit Income Fund - Form N-Q

Blackstone / GSO Long-Short Credit Income Fund  
Form N-Q  
November 29, 2016

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

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED  
MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number: 811-22488

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

345 Park Avenue, 31<sup>st</sup> 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, 31<sup>st</sup> Floor  
New York, New York 10154

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

Date of fiscal year end: December 31

Date of reporting period: September 30, 2016

---

## Item 1. Schedule of Investments.

## Blackstone / GSO Long-Short Credit Income Fund

## Portfolio of Investments

September 30, 2016 (Unaudited)

	Principal Amount	Value
FLOATING RATE LOAN INTERESTS <sup>(a)</sup> - 120.19%		
Aerospace and Defense - 2.45%		
Camp International Holding Company, Senior Secured First Lien Term Loan, 4.750%, 08/18/2023	\$2,244,208	\$2,245,891
Camp International Holding Company, Senior Secured Second Lien Term Loan, 8.250%, 08/19/2024	987,409	991,729
Engility Corporation, Senior Secured First Lien Term B-2 Loan, 5.773%, 08/14/2023	577,731	584,231
Jazz Acquisition Inc, Senior Secured Second Lien Term Loan, 7.750%, 06/19/2022	1,732,833	1,455,580 5,277,431
Automotive - 0.99%		
American Tire Distributors Inc, Senior Secured First Lien Initial Term Loan, 5.250%, 09/01/2021	445,091	440,696
KAR Auction Services Inc, Senior Secured First Lien Tranche B-3 Term Loan, 4.250%, 03/09/2023	412,720	418,783
Mitchell International Inc, Senior Secured Second Lien Term Loan, 8.500%, 10/11/2021	1,294,266	1,268,788 2,128,267
Banking, Finance, Insurance and Real Estate - 9.99%		
Acrisure LLC, Senior Secured First Lien Term B Loan, 6.500%, 05/19/2022	1,069,188	1,075,208
Alliant Holdings Intermediate LLC, Senior Secured First Lien 2016 Term Loan, 5.253%, 08/15/2022	1,068,750	1,074,895
AmWins Group LLC, Senior Secured First Lien New Term Loan, 4.750%, 09/06/2019	1,964,639	1,979,373
Arnhold and S Bleichroeder Holdings Inc, Senior Secured First Lien Initial Term Loan, 4.838%, 12/01/2022	1,439,125	1,443,917
AssuredPartners Capital Inc, Senior Secured First Lien Term Loan, 5.750%, 10/24/2022	1,506,851	1,517,678
Asurion LLC, Senior Secured Second Lien Term Loan, 8.500%, 03/03/2021	2,050,064	2,044,078
Confie Seguros Holding II Co, Senior Secured First Lien Term B Loan, 7.000%, 11/09/2018	499,120	500,056
Cunningham Lindsey US Inc, Senior Secured First Lien Initial Term Loan, 5.000%, 12/10/2019	1,767,941	1,496,120
DTZ US Borrower LLC, Senior Secured First Lien 2015-1 Converted Term Loan, 4.250%, 11/04/2021	1,119,332	1,122,131
DTZ US Borrower LLC, Senior Secured Second Lien Initial Term Loan, 9.250%, 11/04/2022	1,956,522	1,972,829
EZE Software Group LLC, Senior Secured Second Lien Term Loan, 7.250%, 04/05/2021	470,905	460,310
Gold Merger Co Inc, Senior Secured First Lien Initial Term Loan, 4.750%, 07/27/2023	1,710,059	1,726,099
MPH Acquisition Holdings LLC, Senior Secured First Lien Initial Term Loan, 5.000%, 06/07/2023	1,784,191	1,809,000
Solera LLC (Solera Finance Inc), Senior Secured First Lien Dollar Term Loan, 5.750%, 03/03/2023	2,191,653	2,217,449
VF Holding Corp, Senior Secured First Lien Initial Term Loan, 4.750%, 06/30/2023	560,748	563,770

Edgar Filing: Blackstone / GSO Long-Short Credit Income Fund - Form N-Q

Victory Capital Operating LLC, Senior Secured First Lien Initial Term Loan, 8.500%, 10/29/2021	511,877	505,159 21,508,072
Beverage, Food and Tobacco - 2.07%		
AdvancePierre Foods Inc, Senior Secured First Lien Effective Date Term Loan, 4.500%, 06/02/2023	892,511	901,102
Americold Realty Operating Partnership LP, Senior Secured First Lien Initial Term Loan, 5.750%, 12/01/2022	296,287	299,807
Candy Intermediate Holdings Inc, Senior Secured First Lien Initial Term Loan, L+4.50%, 06/15/2023 <sup>(b)</sup>	792,750	799,520
Chobani LLC, Senior Secured First Lien Term Loan B, L+6.50%, 09/29/2023 <sup>(b)</sup>	1,819,407	1,810,310
Winebow Holdings Inc, Senior Secured Second Lien Initial Term Loan, 8.500%, 12/31/2021	693,642	639,884 4,450,623

---

Edgar Filing: Blackstone / GSO Long-Short Credit Income Fund - Form N-Q

	Principal Amount	Value
<b>Capital Equipment - 1.60%</b>		
Alfred Fueling Systems Inc, Senior Secured First Lien Initial Term Loan, 4.500%, 06/21/2021	\$924,899	\$925,288
Diebold Inc, Senior Secured First Lien Dollar Term B Loan, 5.250%, 11/06/2023	1,000,000	1,012,295
Meter Reading Holding LLC, Senior Secured First Lien Term B Loan, 6.750%, 08/29/2023	1,500,000	1,500,000
		3,437,583
<b>Chemicals, Plastics and Rubber - 3.01%</b>		
Emerald Performance Materials LLC, Senior Secured First Lien Initial Term Loan, 4.500%, 08/02/2021	699,504	704,971
Emerald Performance Materials LLC, Senior Secured Second Lien Initial Term Loan, 7.750%, 08/01/2022	1,500,000	1,500,000
Pinnacle Operating Corporation, Senior Secured First Lien Term B Refinancing Loan, 4.750%, 11/15/2018	2,203,741	2,027,442
PQ Corporation, Senior Secured First Lien Dollar Tranche B-1 Term Loan, 5.750%, 11/04/2022	881,184	889,264
Royal Holdings Inc, Senior Secured First Lien Initial Term Loan, 4.500%, 06/20/2022	210,249	211,957
Tekni-Plex Inc, Senior Secured Second Lien Initial Term Loan, 8.750%, 06/01/2023	1,153,846	1,141,823
		6,475,457
<b>Construction and Building - 8.68%</b>		
American Bath Group LLC, Senior Secured First Lien Term Loan, L+5.75%, 09/30/2023 <sup>(b)</sup>	1,363,636	1,363,636
American Bath Group LLC, Senior Secured Second Lien term Loan, L+9.75%, 09/30/2024 <sup>(b)</sup>	150,000	144,750
Builders Firstsource Inc, Senior Secured First Lien Tranche B Loan, 4.750%, 07/29/2022	777,328	782,995
C.H.I. Overhead Doors Inc, Senior Secured Second Lien Initial Term Loan, 8.750%, 07/28/2023	2,105,263	2,075,000
GYP Holdings III Corp, Senior Secured First Lien Term Loan L+3.50%, 04/01/2021 <sup>(b)</sup>	1,105,263	1,104,915
Henry Company LLC, Senior Secured First Lien Term Loan B, L+4.50%, 09/30/2023 <sup>(b)</sup>	621,762	623,316
Jeld-Wen Inc, Senior Secured First Lien Initial Term Loan, 5.250%, 10/15/2021	1,965,000	1,980,966
Jeld-Wen Inc, Senior Secured First Lien Term B-1 Loan, 4.750%, 07/01/2022	739,655	745,358
SiteOne Landscape Supply LLC, Senior Secured First Lien Initial Term Loan, 6.250%, 04/29/2022	1,046,852	1,057,975
SRS Distribution Inc, Senior Secured First Lien Tranche B-1 Loan, L+4.25%, 08/25/2022 <sup>(b)</sup>	1,275,636	1,289,987
SRS Distribution Inc, Senior Secured Second Lien 06/16 Term Loan, 9.750%, 02/25/2023	547,945	554,452
Stardust Finance Holdings Inc, Senior Secured First Lien Junior Term Loan, L+9.50%, 03/13/2023 <sup>(b)</sup>	505,740	506,056
Stardust Finance Holdings Inc, Senior Secured First Lien Term Loan, 6.500%, 03/13/2022	3,484,830	3,473,940
US LBM Holdings LLC, Senior Secured First Lien Initial Term Loan, 6.250%, 08/20/2022	2,977,462	2,983,670
		18,687,016
<b>Consumer Goods Durable - 1.41%</b>		
Apex Tool Group LLC, Senior Secured First Lien Term Loan, 4.500%, 01/31/2020	686,443	680,653
Hercules Achievement Inc, Senior Secured First Lien Initial Term Loan, 5.000%, 12/13/2021	1,842,188	1,854,088

Edgar Filing: Blackstone / GSO Long-Short Credit Income Fund - Form N-Q

Hillman Group Inc (The), Senior Secured First Lien Initial Term Loan, 4.500%, 06/30/2021	497,455	499,632 3,034,373
Consumer Goods Non Durable - 1.88%		
Inmar Inc, Senior Secured Second Lien Initial Term Loan, 8.000%, 01/27/2022	1,937,500	1,788,952
Revlon Consumer Products Corporation, Senior Secured First Lien New Term Loan, 4.250%, 09/07/2023	1,490,683	1,495,506
SRAM LLC, Senior Secured First Lien Term Loan, 4.011%, 04/10/2020	776,471	757,059 4,041,517
Containers, Packaging and Glass - 7.04%		
Charter Nex US Holdings Inc, Senior Secured First Lien Initial Term Loan, 5.250%, 02/07/2022	2,740,751	2,764,732
Coveris Holdings SA, Senior Secured First Lien USD Term Loan, L+3.50%, 05/08/2019 <sup>(b)</sup>	2,885,391	2,887,656
Hilex Poly Co LLC, Senior Secured First Lien Term Loan, 6.000%, 12/06/2021	2,339,608	2,361,553
IBC Capital Limited, Senior Secured Second Lien Term Loan, 8.000%, 09/09/2022	291,176	265,699
Multi Packaging Solutions Inc, Senior Secured First Lien Initial Dollar Tranche B Term Loan, 4.250%, 09/30/2020	1,086,824	1,086,145
Plaze Inc, Senior Secured First Lien Term Loan, 5.254%, 07/31/2022	379,066	380,014
Printpack Holdings Inc, Senior Secured First Lien Term Loan, 5.000%, 07/26/2023	1,046,512	1,051,744

---

Edgar Filing: Blackstone / GSO Long-Short Credit Income Fund - Form N-Q

	Principal Amount	Value
Containers, Packaging and Glass (continued)		
Prolampac Intermediate Inc, Senior Secured First Lien Initial Term Loan, 5.750%, 08/18/2022	\$2,027,708	\$2,044,183
Reynolds Group Holdings Inc, Senior Secured First Lien US Term Loan, L+3.25%, 02/06/2023 <sup>(b)</sup>	2,312,328	2,322,803 15,164,529
Energy, Oil and Gas - 1.51%		
Chief Exploration & Development LLC, Senior Secured Second Lien Term Loan, 7.753%, 05/17/2021	752,941	709,647
Sheridan Investment Partners I LLC, Senior Secured First Lien Tranche B-2 Term Loan, 4.340%, 10/01/2019	1,566,167	963,193
Sheridan Production Partners I-A LP, Senior Secured First Lien Tranche B-2 Term Loan, 4.340%, 10/01/2019	207,530	127,631
Sheridan Production Partners I-M LP, Senior Secured First Lien Tranche B-2 Term Loan, 4.340%, 10/01/2019	126,761	77,958
Utex Industries Inc, Senior Secured First Lien New Initial Term Loan, 5.000%, 05/24/2021	1,501,838	1,120,746
W3 Co, Senior Secured First Lien Term Loan, 5.750%, 03/13/2020	309,225	242,742 3,241,917
Environmental Industries - 1.16%		
EnergySolutions LLC, Senior Secured First Lien Advance Term Loan, 6.750%, 05/29/2020	1,734,545	1,732,377
Infiltrator Water Technologies LLC, Senior Secured First Lien Term B-1 Loan, 4.500%, 05/27/2022	423,214	424,935
Wastequip LLC, Senior Secured First Lien Term Loan, 5.500%, 08/09/2019	329,970	330,382 2,487,694
Healthcare and Pharmaceuticals - 16.25%		
Albany Molecular Research Inc, Senior Secured First Lien Term Loan, 5.750%, 07/16/2021	820,521	825,649
Alvogen Pharma US Inc, Senior Secured First Lien Term Loan, 6.000%, 04/01/2022	2,068,846	2,075,321
Anneal Pharmaceuticals LLC, Senior Secured First Lien Term B Loan, 4.501%, 11/01/2019	1,484,666	1,490,605
Arbor Pharmaceuticals LLC, Senior Secured First Lien Initial Term Loan, 6.000%, 07/05/2023	1,278,369	1,284,761
Avantor Performance Materials Holdings Inc, Senior Secured First Lien Initial Term Loan, L+5.00%, 06/17/2022 <sup>(b)</sup>	3,044,990	3,056,408
CHG Healthcare Services Inc, Senior Secured First Lien Term Loan, 4.750%, 06/07/2023	902,836	912,568
Concordia Healthcare Corp, Senior Secured First Lien Dollar Term Loan, 5.250%, 10/21/2021	1,344,977	1,205,624
CT Technologies Intermediate Holdings Inc, Senior Secured First Lien Initial Term Loan, 5.250%, 12/01/2021	789,848	781,950
Genoa a QoL Healthcare Company LLC, Senior Secured First Lien Initial Term Loan, 4.500%, 04/29/2022	1,243,255	1,246,363
Global Healthcare Exchange LLC, Senior Secured First Lien Initial Term Loan, L+4.25%, 08/15/2022 <sup>(b)</sup>	997,500	1,003,420
Greatbatch Ltd, Senior Secured First Lien Term B Loan, 5.250%, 10/27/2022	386,259	381,995

Edgar Filing: Blackstone / GSO Long-Short Credit Income Fund - Form N-Q

inVentiv Health Inc, Senior Secured First Lien Term Loan B, L+3.75%, 09/29/2023 <sup>(b)</sup>	1,650,485	1,657,360
Mediware Information Systems Inc, Senior Secured First Lien Tranche B Loan, L+4.75%, 07/28/2023 <sup>(b)</sup>	471,698	475,531
Medpace Holdings Inc, Senior Secured First Lien Initial Term Loan, 4.750%, 04/01/2021	244,008	245,228
Netsmart Technologies Inc, Senior Secured First Lien Initial Term Loan, 5.750%, 04/19/2023	1,986,401	1,998,200
Onex Carestream Finance LP, Senior Secured First Lien Term Loan, 5.000%, 06/07/2019	362,702	338,026
Onex Carestream Finance LP, Senior Secured Second Lien Term Loan, 9.500%, 12/09/2019	2,190,287	1,996,808
Onex Schumacher Finance LP, Senior Secured First Lien Initial Term Loan, 5.000%, 07/29/2022	2,125,395	2,134,693
Packaging Coordinators Midco Inc, Senior Secured First Lien Initial Term Loan, 5.000%, 06/29/2023	2,264,438	2,270,099
Precyse Acquisition Corp, Senior Secured First Lien Initial Term Loan, 6.500%, 10/20/2022	2,236,209	2,255,776
Press Ganey Holdings Inc, Senior Secured First Lien Term Loan, L+3.25%, 09/29/2023 <sup>(b)</sup>	924,092	926,403
Press Ganey Holdings Inc, Senior Secured Second Lien Term Loan, L+0.00%, 09/30/2024 <sup>(b)</sup>	681,818	686,932
Surgery Center Holdings Inc, Senior Secured First Lien Initial Term Loan, 5.250%, 11/03/2020	1,444,057	1,446,764
U.S. Renal Care Inc, Senior Secured First Lien Initial Term Loan, 5.250%, 12/30/2022	2,541,419	2,446,116
Valeant Pharmaceuticals International, Senior Secured First Lien Series A-3 Tranche A Term Loan, 4.280%, 10/20/2018	851,303	851,835

---

Edgar Filing: Blackstone / GSO Long-Short Credit Income Fund - Form N-Q

	Principal Amount	Value
Healthcare and Pharmaceuticals (continued)		
Valeant Pharmaceuticals International, Senior Secured First Lien Series D-2 Tranche B Term Loan, 5.000%, 02/13/2019	\$986,081	\$988,315 34,982,750
High Tech Industries - 17.94%		
Ascend Learning LLC, Senior Secured First Lien Term Loan, 5.500%, 07/31/2019	958,900	963,694
Ascend Learning LLC, Senior Secured Second Lien Term Loan, 9.500%, 11/30/2020	1,000,000	990,000
Aspect Software Inc, Senior Secured First Lien Exit Term Loan, 10.000%, 05/25/2020	4,111,703	4,032,882
BMC Software Finance Inc, Senior Secured First Lien Initial US Term Loan, 5.000%, 09/10/2020	994,697	961,593
Ciena Corporation, Senior Secured First Lien 2016 Term Loan, 4.250%, 04/26/2021	482,661	485,075
Compuware Corporation, Senior Secured First Lien Tranche B-2 Term Loan, 6.250%, 12/15/2021	2,930,014	2,924,520
Cypress Semiconductor Corp, Senior Secured First Lien 2016 Incremental Term Loan, 6.500%, 07/05/2021	1,126,761	1,142,958
Epicor Software Corporation, Senior Secured First Lien Term B Loan, 4.750%, 06/01/2022	992,462	980,369
Flexera Software LLC, Senior Secured Second Lien Term Loan, 8.000%, 04/02/2021	200,000	197,250
Hyland Software Inc, Senior Secured Second Lien Term Loan, 8.250%, 07/03/2023	694,250	700,324
Informatica Corporation, Senior Secured First Lien Dollar Term Loan, 4.500%, 08/05/2022	915,776	893,261
Kronos Incorporated, Senior Secured Second Lien Initial Term Loan, 9.750%, 04/30/2020	3,000,000	3,058,740
Lanai Holdings III Inc, Senior Secured First Lien Initial Term Loan, L+4.75%, 08/29/2022 <sup>(b)</sup>	1,134,826	1,123,477
Landesk Software Inc, Senior Secured First Lien Term Loan, 5.500%, 09/16/2022	1,390,728	1,402,028
Landesk Software Inc, Senior Secured Second Lien Term Loan, L+8.50%, 09/16/2023 <sup>(b)</sup>	987,654	985,185
MA FinanceCo LLC, Senior Secured First Lien Tranche B-2 Term Loan, 4.502%, 11/19/2021	2,913,888	2,929,681
Peak 10 Inc, Senior Secured First Lien Term Loan, 5.000%, 06/17/2021	977,500	982,388
Peak 10 Inc, Senior Secured Second Lien Initial Term Loan, 8.250%, 06/17/2022	1,875,000	1,743,750
Pomeroy Group LLC, Senior Secured First Lien Initial Term Loan, 6.920%, 11/12/2021	1,000,000	978,750
ProQuest LLC, Senior Secured First Lien Initial Term Loan, 5.750%, 10/25/2021	1,768,448	1,773,974
SolarWinds Holdings Inc, Senior Secured First Lien 2016 Refinancing Term Loan, 5.500%, 02/03/2023	1,614,510	1,632,270
Sophia LP, Senior Secured First Lien Closing Date Term Loan, 4.750%, 09/30/2022	1,965,897	1,969,584
Sybil Software LLC, Senior Secured First Lien Term B-1 Loan, L+4.00%, 08/03/2022 <sup>(b)</sup>	1,020,408	1,027,745
Tech Finance & Co SCA, Senior Secured First Lien US Term Loan, 5.000%, 07/13/2020	1,845,795	1,853,879
Trader Corporation, Senior Secured First Lien Term Loan, L+4.00%, 08/09/2023 <sup>(b)</sup>	1,013,514	1,020,486
TTM Technologies Inc, Senior Secured First Lien Term B Loan, 6.000%, 05/31/2021	1,646,341	1,658,689
Western Digital Corporation, Senior Secured First Lien US Term B-1 Loan, 4.500%, 05/01/2023	208,964	211,425 38,623,977
Hotels, Gaming and Leisure - 3.13%		
Alpha Topco Limited - Delta 2 (Lux) Sarl, Senior Secured Second Lien Term Loan, 7.750%, 07/29/2022	2,717,400	2,731,666
Scientific Games International Inc, Senior Secured First Lien B-2 Term Loan, 6.000%, 10/01/2021	818,925	821,541

Edgar Filing: Blackstone / GSO Long-Short Credit Income Fund - Form N-Q

Travelport Finance (Luxembourg) Sarl, Senior Secured First Lien Term B Loan, 5.000%, 09/02/2021	1,950,118	1,961,088
UFC Holdings LLC, Senior Secured First Lien Term Loan, 5.000%, 08/18/2023	1,202,003	1,214,402
		6,728,697
Media Advertising, Printing and Publishing - 0.33%		
McGraw-Hill Global Education Holdings LLC, Senior Secured First Lien Term B Loan, 5.000%, 05/04/2022	712,500	718,200
Media Broadcasting and Subscription - 2.75%		
Numericable US LLC, Senior Secured First Lien USD Term B-6 Loan, 4.752%, 02/10/2023	2,235,000	2,253,852
Numericable-SFR SA, Senior Secured First Lien USD TLB-7 Term Loan, 5.002%, 01/15/2024	942,390	953,698
Sable International Finance Ltd, Senior Secured First Lien Term B-1 Loan, 5.588%, 01/03/2023	1,100,000	1,112,204
Sable International Finance Ltd, Senior Secured First Lien Term B-2 Loan, 5.830%, 01/03/2023	900,000	909,986

---

Edgar Filing: Blackstone / GSO Long-Short Credit Income Fund - Form N-Q

	Principal Amount	Value
Media Broadcasting and Subscription (continued)		
Telenet Financing USD LLC, Senior Secured First Lien Term AD Loan, 4.360%, 06/28/2024	\$675,676	\$682,392 5,912,132
Metals and Mining - 2.17%		
Fairmount Santrol Inc, Senior Secured First Lien Tranche B-2 Term Loan, L+3.50%, 09/05/2019 <sup>(b)</sup>	1,555,387	1,392,461
McJunkin Red Man Corporation, Senior Secured First Lien 2013 Term Loan, 5.000%, 11/08/2019	2,255,443	2,207,514
Murray Energy Corporation, Senior Secured First Lien Term B-1 Loan, 7.750%, 04/17/2017	453,995	439,999
Murray Energy Corporation, Senior Secured First Lien Term B-2 Non-PIK Loan, 8.250%, 04/16/2020	749,390	639,559 4,679,533
Retail - 5.77%		
Albertson's LLC, Senior Secured First Lien 2016-1 Term B-4 Loan, 4.500%, 08/25/2021	1,381,006	1,393,324
Albertson's LLC, Senior Secured First Lien Term B-6 Loan, 4.750%, 06/22/2023	448,841	453,866
Ascena Retail Group Inc, Senior Secured First Lien Tranche B Term Loan, 5.250%, 08/19/2022	1,159,527	1,121,193
CEC Entertainment Inc, Senior Secured First Lien Term B Loan, 4.000%, 02/15/2021	992,366	981,207
CWGS Group LLC, Senior Secured First Lien Term Loan, L+4.75%, 02/20/2020 <sup>(b)</sup>	1,083,333	1,086,551
Jill Acquisition LLC, Senior Secured First Lien Initial Term Loan, 6.000%, 05/09/2022	707,098	698,259
Men's Wearhouse Inc (The), Senior Secured First Lien Tranche B-1 Term Loan, 5.000%, 06/18/2021	746,199	731,275
Nine West Holdings Inc, Senior Secured First Lien Initial Term Loan, 4.750%, 10/08/2019	782,000	405,076
Payless Inc, Senior Secured First Lien Initial Term Loan, 5.000%, 03/11/2021	1,243,347	739,791
Payless Inc, Senior Secured Second Lien Initial Term Loan, 8.500%, 03/11/2022	2,000,000	420,000