

Blackstone / GSO Long-Short Credit Income Fund
Form N-Q
November 24, 2015

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

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED
MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number: 811-22488

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

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

(Name and address of agent for service)

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

Registrant's telephone number, including area code: (800) 831-5776

Date of fiscal year end: December 31

Date of reporting period: September 30, 2015

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Item 1. Schedule of Investments.

Blackstone / GSO Long-Short Credit Income Fund

Portfolio of Investments

September 30, 2015 (Unaudited)

| | Principal Amount | Market Value |
|---|---------------------|-----------------|
| FLOATING RATE LOAN INTERESTS ^(a) - 109.01% | | |
| Aerospace and Defense - 3.88% | | |
| Camp International Holding Company, Senior Secured Second Lien 2013 Replacement Term Loan, 8.250%, 12/02/2019 | \$987,409 | \$981,855 |
| Jazz Acquisition Inc, Senior Secured Second Lien Term Loan, 7.750%, 06/19/2022 | 1,732,833 | 1,678,682 |
| Landmark Aviation FBO Canada Inc, Senior Secured First Lien 2013 Specified Refinancing Canadian Term Loan, 4.750%, 10/25/2019 | 61,878 | 61,626 |
| LM US Member LLC, Senior Secured First Lien 2013 Specified Refinancing US Term Loan, 4.750%, 10/25/2019 | 1,559,115 | 1,552,785 |
| LM US Member LLC, Senior Secured Second Lien 2014 Specified Refinancing Term Loan, 8.250%, 01/25/2021 | 2,284,361 | 2,277,223 |
| TurboCombustor Technology Inc, Senior Secured First Lien Initial Term Loan, 5.500%, 12/02/2020 | 1,842,188 | 1,796,133 |
| | | 8,348,304 |
| Automotive - 0.81% | | |
| American Tire Distributors Inc, Senior Secured First Lien Initial Term Loan, 5.250%, 09/01/2021 | 449,609 | 451,106 |
| Mitchell International Inc, Senior Secured Second Lien Term Loan, 8.500%, 10/11/2021 | 1,294,266 | 1,293,192 |
| | | 1,744,298 |
| Banking, Finance, Insurance and Real Estate - 5.48% | | |
| Acrisure LLC, Senior Secured First Lien Term B Loan, 5.250%, 05/19/2022 | 1,080,000 | 1,050,300 |
| AmWins Group LLC, Senior Secured First Lien New Term Loan, 5.250%, 09/06/2019 | 1,985,005 | 1,995,744 |
| AssuredPartners Capital Inc, Senior Secured First Lien Initial Term Loan, 5.000%, 04/02/2021 | 1,038,694 | 1,039,343 |
| Asurion LLC, Senior Secured Second Lien Term Loan, 8.500%, 03/03/2021 | 1,550,064 | 1,404,745 |
| Confie Seguros Holding II Co, Senior Secured First Lien Term B Loan, 5.750%, 11/09/2018 | 504,318 | 505,579 |
| Cunningham Lindsey US Inc, Senior Secured First Lien Initial Term Loan, 5.000%, 12/10/2019 | 1,786,691 | 1,474,020 |
| DTZ US Borrower LLC, Senior Secured Second Lien Initial Term Loan, 9.250%, 11/04/2022 | 1,956,522 | 1,973,641 |
| Hamilton Lane Advisors LLC, Senior Secured First Lien Initial Term Loan, 4.250%, 07/11/2022 | 705,882 | 705,882 |
| Opal Acquisition Inc, Senior Secured First Lien Term B Loan, 5.000%, 11/27/2020 | 256,081 | 251,536 |
| TransFirst Inc, Senior Secured First Lien Term B-1 Loan, 4.750%, 11/12/2021 | 638,691 | 638,094 |
| Victory Capital Operating LLC, Senior Secured First Lien Initial Term Loan, 7.000%, 10/29/2021 | 775,510 | 756,123 |
| | | 11,795,007 |

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Beverage, Food and Tobacco - 4.42%

| | | |
|---|-----------|-----------|
| AdvancePierre Foods Inc, Senior Secured Second Lien Term Loan, 9.500%, 10/10/2017 | 2,500,000 | 2,503,125 |
| CEC Entertainment Inc, Senior Secured First Lien Term B Loan, 4.000%, 02/15/2021 | 2,023,533 | 1,976,313 |
| US Foods Inc, Senior Secured First Lien Incremental Term Loan, 4.500%, 03/29/2019 | 4,363,094 | 4,365,407 |
| Winebow Holdings Inc, Senior Secured Second Lien Initial Term Loan, 8.500%, 12/31/2021 | 693,642 | 669,364 |
| | | 9,514,209 |

Capital Equipment - 1.83%

| | | |
|---|-----------|-----------|
| Sensus USA Inc, Senior Secured Second Lien Term Loan, 8.500%, 05/09/2018 | 3,714,286 | 3,695,714 |
| Unifrax I LLC, Senior Secured First Lien New Term Dollar Loan, 4.250%, 11/28/2018 | 239,776 | 238,577 |
| | | 3,934,291 |

Chemicals, Plastics and Rubber - 4.56%

| | | |
|--|-----------|-----------|
| Emerald Performance Materials LLC, Senior Secured First Lien Initial Term Loan, 4.500%, 08/02/2021 | 720,000 | 717,527 |
| Emerald Performance Materials LLC, Senior Secured Second Lien Initial Term Loan, 7.750%, 08/01/2022 | 1,500,000 | 1,489,373 |

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| | Principal Amount | Market Value |
|---|---------------------|-----------------|
| Chemicals, Plastics and Rubber (continued) | | |
| Nexeo Solutions LLC, Senior Secured First Lien Initial Term Loan, 5.000%, 09/08/2017 | \$1,567,180 | \$1,502,533 |
| Nexeo Solutions LLC, Senior Secured First Lien Term B-3 Loan, 5.000%, 09/11/2017 | 915,601 | 877,833 |
| Pinnacle Operating Corporation, Senior Secured First Lien Term B Refinancing Loan, 4.750%, 11/15/2018 | 2,486,725 | 2,471,183 |
| Royal Holdings Inc, Senior Secured First Lien Initial Term Loan, 4.500%, 06/20/2022 | 1,044,284 | 1,041,804 |
| Tekni-Plex Inc, Senior Secured First Lien Tranche B-1 Term Loan, 4.500%, 06/01/2022 | 557,609 | 556,772 |
| Tekni-Plex Inc, Senior Secured Second Lien Initial Term Loan, 8.750%, 06/01/2023 | 1,153,846 | 1,153,846 |
| | | 9,810,871 |
| Construction and Building - 4.99% | | |
| Builders FirstSource Inc, Senior Secured First Lien Initial Term Loan, 6.000%, 07/22/2022 | 1,100,917 | 1,093,866 |
| C.H.I. Overhead Doors Inc, Senior Secured Second Lien Initial Term Loan, 8.750%, 07/28/2023 | 2,105,263 | 2,094,737 |
| Jeld-Wen Inc, Senior Secured First Lien Initial Term Loan, 5.250%, 10/15/2021 | 1,985,000 | 1,985,000 |
| Jeld-Wen Inc, Senior Secured First Lien Term B-1 Loan, 5.000%, 07/01/2022 | 747,126 | 746,196 |
| Priso Acquisition Corporation, Senior Secured First Lien Initial Term Loan, 4.500%, 05/09/2022 | 1,034,493 | 1,025,441 |
| SRS Distribution Inc, Senior Secured First Lien Tranche B-1 Loan, 5.250%, 08/25/2022 | 834,668 | 834,318 |
| Stardust Finance Holdings Inc, Senior Secured First Lien Term Loan, 6.500%, 03/14/2022 | 2,987,859 | 2,967,318 |
| | | 10,746,876 |
| Consumer Goods Durable - 2.76% | | |
| Apex Tool Group LLC, Senior Secured First Lien Term Loan, 4.500%, 01/31/2020 | 2,698,698 | 2,635,737 |
| Hercules Achievement Inc, Senior Secured First Lien Initial Term Loan, 5.000%, 12/13/2021 | 1,860,938 | 1,869,777 |
| MModal LLC, Senior Secured First Lien Term B Loan, 9.000%, 01/31/2020 | 1,558,249 | 1,443,975 |
| | | 5,949,489 |
| Consumer Goods Non Durable - 0.88% | | |
| Inmar Inc, Senior Secured Second Lien Initial Term Loan, 8.000%, 01/27/2022 | 1,937,500 | 1,900,368 |
| Containers, Packaging and Glass - 1.35% | | |
| Charter Nex US Holdings Inc, Senior Secured First Lien Initial Term Loan, 5.250%, 02/07/2022 | 336,162 | 339,100 |
| Hilex Poly Co LLC, Senior Secured First Lien Term Loan, 6.000%, 12/06/2021 | 329,173 | 328,900 |
| Multi Packaging Solutions Inc, Senior Secured First Lien Initial Dollar Tranche B Term Loan, 4.250%, 09/30/2020 | 1,384,925 | 1,377,308 |
| Pelican Products Inc, Senior Secured First Lien New Term Loan, 5.250%, 04/10/2020 | 296,914 | 297,285 |
| Pelican Products Inc, Senior Secured Second Lien Term Loan, 9.250%, 04/09/2021 | 562,500 | 559,687 |
| | | 2,902,280 |
| Energy, Oil and Gas - 6.42% | | |
| Blackbrush Oil & Gas LP, Senior Secured Second Lien Term Loan, 7.500%, 07/30/2021 | 1,327,434 | 1,129,420 |
| Chief Exploration & Development LLC, Senior Secured Second Lien Term Loan, 7.500%, 05/17/2021 | 752,941 | 624,941 |

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| CITGO Holding Inc, Senior Secured First Lien Term Loan, 9.500%, 05/12/2018 | 2,178,590 | 2,151,369 |
| Drillships Ocean Ventures Inc, Senior Secured First Lien Term Loan, 5.500%, 07/26/2021 | 1,994,776 | 1,341,487 |
| EMG Utica LLC, Senior Secured First Lien Term Loan, 4.750%, 03/27/2020 | 2,137,047 | 2,030,194 |
| Expro Finservices SARL, Senior Secured First Lien Initial Term Loan, 5.750%, 09/2/2021 | 1,984,962 | 1,618,568 |
| Penn Products Terminals LLC, Senior Secured First Lien Tranche B Term Loan, 4.750%, 04/13/2022 | 746,250 | 736,922 |
| Sheridan Investment Partners I LLC, Senior Secured First Lien Tranche B-2 Term Loan, 4.250%, 10/01/2019 | 1,578,403 | 1,183,802 |
| Sheridan Investment Partners II LP, Senior Secured First Lien Term Loan, 4.250%, 12/16/2020 | 822,847 | 623,990 |
| Sheridan Production Partners I-A LP, Senior Secured First Lien Tranche B-2 Term Loan, 4.250%, 10/01/2019 | 209,151 | 156,864 |
| Sheridan Production Partners II-A LP, Senior Secured First Lien Term Loan, 4.250%, 12/16/2020 | 114,464 | 86,802 |

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| | Principal Amount | Market Value |
|---|---------------------|-----------------|
| Energy, Oil and Gas (continued) | | |
| Sheridan Production Partners II-M LP, Senior Secured First Lien Term Loan, 4.250%, 12/16/2020 | \$42,689 | \$32,372 |
| Sheridan Production Partners I-M LP, Senior Secured First Lien Tranche B-2 Term Loan, 4.250%, 10/01/2019 | 127,751 | 95,813 |
| Utex Industries Inc, Senior Secured First Lien New Initial Term Loan, 5.000%, 05/24/2021 | 1,899,038 | 1,642,668 |
| W3 Co, Senior Secured First Lien Term Loan, 5.750%, 03/13/2020 | 436,025 | 371,347 |
| | | 13,826,559 |
| Environmental Industries - 1.69% | | |
| EnergySolutions LLC, Senior Secured First Lien Advance Term Loan, 6.750%, 05/29/2020 | 2,046,234 | 2,015,540 |
| Infiltrator Water Technologies LLC, Senior Secured First Lien Term B Loan, 5.250%, 05/27/2022 | 427,500 | 427,857 |
| Wastequip LLC, Senior Secured First Lien Term Loan, 5.500%, 08/09/2019 | 1,190,000 | 1,189,500 |
| | | 3,632,897 |
| Forest Products and Paper - 0.16% | | |
| W/S Packaging Group Inc, Senior Secured First Lien Term Loan, 5.000%, 08/09/2019 | 367,359 | 348,532 |
| Healthcare and Pharmaceuticals - 8.45% | | |
| Accellent Inc, Senior Secured First Lien Initial Term Loan, 4.500%, 03/12/2021 | 1,201,220 | 1,201,220 |
| Alvogen Pharma US Inc, Senior Secured First Lien Term Loan, 6.000%, 04/01/2022 | 1,474,804 | 1,471,117 |
| CT Technologies Intermediate Holdings Inc, Senior Secured First Lien Initial Term Loan, 5.250%, 12/01/2021 | 397,470 | 396,808 |
| Genoa a QoL Healthcare Company LLC, Senior Secured First Lien Initial Term Loan, 4.500%, 04/29/2022 | 1,255,845 | 1,254,282 |
| Medpace Holdings Inc, Senior Secured First Lien Initial Term Loan, 4.750%, 04/01/2021 | 650,688 | 648,655 |
| Onex Carestream Finance LP, Senior Secured Second Lien Term Loan, 9.500%, 12/09/2019 | 4,858,403 | 4,706,578 |
| Onex Schumacher Finance LP, Senior Secured First Lien Term Loan, L+3.50%, 08/01/2022 ^(b) | 539,326 | 537,978 |
| Physio-Control International Inc, Senior Secured First Lien Initial Term Loan, 5.500%, 06/06/2022 | 1,317,992 | 1,311,408 |
| Progressive Solutions LLC, Senior Secured Second Lien Initial Term Loan, 9.500%, 10/22/2021 | 2,000,000 | 1,991,250 |
| Sage Products Holdings III LLC, Senior Secured Second Lien Initial Term Loan, 9.250%, 06/15/2020 | 150,943 | 151,887 |
| Smile Brands Group Inc, Senior Secured First Lien Term B Loan, 8.500%, 08/16/2019 | 2,178,268 | 1,532,956 |
| Surgery Center Holdings Inc, Senior Secured First Lien Initial Term Loan, 5.250%, 11/03/2020 | 451,136 | 451,770 |
| Surgery Center Holdings Inc, Senior Secured Second Lien Initial Term Loan, 8.500%, 11/03/2021 | 2,500,000 | 2,526,562 |
| | | 18,182,471 |
| High Tech Industries - 19.84% | | |

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|---|-----------|-----------|
| Ascend Learning LLC, Senior Secured First Lien Term Loan, 5.500%, 07/31/2019 | 466,726 | 467,076 |
| Ascend Learning LLC, Senior Secured Second Lien Term Loan, 9.500%, 11/30/2020 | 1,030,303 | 1,024,724 |
| Aspect Software Inc, Senior Secured First Lien Tranche B Non-PIK Term Loan, 7.500%, 05/09/2016 | 5,034,241 | 4,933,556 |
| Blackboard Inc, Senior Secured First Lien Term B-3 Loan, 4.750%, 10/04/2018 | 2,865,476 | 2,855,433 |
| Blue Coat Holdings Inc, Senior Secured First Lien Initial Term Loan, 4.500%, 05/20/2022 | 1,335,312 | 1,326,131 |
| Compuware Corporation, Senior Secured First Lien Tranche B-2 Term Loan, 6.250%, 12/15/2021 | 4,969,962 | 4,802,226 |
| EZE Software Group LLC, Senior Secured Second Lien Term Loan, 7.250%, 04/05/2021 | 470,905 | 465,509 |
| Hyland Software Inc, Senior Secured Second Lien Term Loan, 8.250%, 07/03/2023 | 694,250 | 691,212 |
| Informatica Corp, Senior Secured First Lien Dollar Term Loan, 4.500%, 08/05/2022 | 1,234,177 | 1,228,685 |
| Kronos Incorporated, Senior Secured Second Lien Initial Term Loan, 9.750%, 04/30/2020 | 3,000,000 | 3,063,765 |
| Lattice Semiconductor Corporation, Senior Secured First Lien Term Loan, 5.250%, 03/10/2021 | 1,492,500 | 1,417,875 |
| MA FinanceCo LLC, Senior Secured First Lien Initial Tranche B Term Loan, 5.250%, 11/19/2021 | 2,190,938 | 2,192,998 |
| MSC Software Corporation, Senior Secured Second Lien Term Loan, 8.500%, 05/31/2021 | 2,595,833 | 2,524,448 |
| Peak 10 Inc, Senior Secured First Lien Term Loan, 5.000%, 06/17/2021 | 987,500 | 986,261 |

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| | Principal Amount | Market Value |
|--|---------------------|-----------------|
| High Tech Industries (continued) | | |
| Peak 10 Inc, Senior Secured Second Lien Initial Term Loan, 8.250%, 06/17/2022 | \$1,875,000 | \$1,790,625 |
| ProQuest LLC, Senior Secured First Lien Initial Term Loan, 5.250%, 10/24/2021 | 1,786,478 | 1,790,944 |
| Sophia LP, Senior Secured First Lien Term B Loan, L+3.75%, 09/16/2022 ^(b) | 2,000,000 | 1,998,440 |
| Sungard Availability Services Capital Inc, Senior Secured First Lien Tranche B Term Loan, 6.000%, 03/29/2019 | 444,677 | 379,643 |
| Tech Finance & Co SCA, Senior Secured First Lien US Term Loan, 5.000%, 07/13/2020 | 2,213,101 | 2,209,416 |
| Telx Group Inc (The), Senior Secured First Lien Initial Term Loan, 4.500%, 04/09/2020 | 1,481,250 | 1,479,398 |
| TIBCO Software Inc, Senior Secured First Lien Term Loan, 6.500%, 12/04/2020 | 1,296,943 | 1,287,216 |
| TTM Technologies Inc, Senior Secured First Lien Term B Loan, 6.000%, 05/31/2021 | 2,991,117 | 2,796,694 |
| Vertafore Inc, Senior Secured Second Lien Term Loan, 9.750%, 10/27/2017 | 1,000,000 | 1,008,125 |
| | | 42,720,400 |
| Hotels, Gaming and Leisure - 3.54% | | |
| Alpha Topco Limited - Delta 2 (Lux) Sarl, Senior Secured Second Lien Term Loan, 7.750%, 07/29/2022 | 2,717,400 | 2,624,560 |
| Caesars Entertainment Resort Properties LLC, Senior Secured First Lien Term B Loan, 7.000%, 10/11/2020 | 2,077,220 | 1,945,908 |
| Mood Media Corporation, Senior Secured First Lien Term Loan, 7.000%, 05/01/2019 | 1,272,861 | 1,244,757 |
| Scientific Games International Inc, Senior Secured First Lien B-2 Term Loan, 6.000%, 10/01/2021 | 1,834,874 | 1,814,516 |
| | | 7,629,741 |
| Media Advertising, Printing and Publishing - 1.15% | | |
| Penton Media Inc, Senior Secured First Lien B-1 Term Loan, 5.000%, 10/03/2019 | 1,326,908 | 1,324,427 |
| Southern Graphics Inc, Senior Secured First Lien New Term Loan, 4.250%, 10/17/2019 | 1,156,250 | 1,149,023 |
| | | 2,473,450 |
| Media Broadcasting and Subscription - 1.44% | | |
| Altice Financing SA, Senior Secured First Lien Dollar Denominated Tranche Loan, 5.250%, 02/04/2022 | 1,050,000 | 1,048,031 |
| Neptune Finco Corp, Senior Secured First Lien Term B Loan, L+4.00%, 09/23/2022 ^(b) | 2,054,795 | 2,046,062 |
| | | 3,094,093 |
| Metals and Mining - 1.57% | | |
| Arch Coal Inc, Senior Secured First Lien Term Loan, 6.250%, 05/16/2018 | 2,468,185 | 1,409,605 |
| McJunkin Red Man Corporation, Senior Secured First Lien 2013 Term Loan, 4.750%, 11/08/2019 | 772,768 | 756,672 |
| Murray Energy Corporation, Senior Secured First Lien Term B-1 Loan, 7.000%, 04/17/2017 | 460,385 | 409,742 |
| Murray Energy Corporation, Senior Secured First Lien Term B-2 Loan, 7.500%, 04/16/2020 | 1,031,897 | 806,314 |
| | | 3,382,333 |
| Retail - 6.16% | | |
| Albertson's LLC, Senior Secured First Lien Term B-4 Loan, 5.500%, 08/25/2021 | 1,523,308 | 1,525,570 |
| Ascena Retail Group Inc, Senior Secured First Lien Term B Loan, 5.250%, 08/19/2022 | 2,038,043 | 1,959,069 |

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|---|-----------|------------|
| Jill Acquisition LLC, Senior Secured First Lien Initial Term Loan, 6.000%, 05/09/2022 | 964,865 | 962,453 |
| Men's Wearhouse Inc (The), Senior Secured First Lien Tranche B-1 Term Loan, 5.000%, 06/18/2021 | 1,363,636 | 1,365,341 |
| Nine West Holdings Inc, Senior Secured First Lien Initial Term Loan, 4.750%, 10/08/2019 | 790,000 | 651,750 |
| Payless Inc, Senior Secured First Lien Initial Term Loan, 5.000%, 03/11/2021 | 1,322,922 | 1,058,338 |
| Payless Inc, Senior Secured Second Lien Initial Term Loan, 8.500%, 03/11/2022 | 2,000,000 | 1,600,000 |
| Pier 1 Imports (US) Inc, Senior Secured First Lien Initial Term Loan, 4.500%, 04/30/2021 | 2,057,292 | 2,000,716 |
| Sports Authority (The), Senior Secured First Lien Term B Loan, 7.500%, 11/16/2017 | 2,790,357 | 2,141,599 |
| | | 13,264,836 |