

Blackstone / GSO Long-Short Credit Income Fund  
Form N-Q  
May 26, 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: (800) 831-5776

Date of fiscal year end: December 31

Date of reporting period: March 31, 2016

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Item 1. Schedule of Investments.

Blackstone / GSO Long-Short Credit Income Fund

Portfolio of Investments  
March 31, 2016 (Unaudited)

	Principal Amount	Market Value
FLOATING RATE LOAN INTERESTS <sup>(a)</sup> - 112.22%		
Aerospace and Defense - 1.97%		
Camp International Holding Company, Senior Secured Second Lien 2013 Replacement Term Loan, 8.250%, 12/02/2019	\$987,409	\$902,245
Jazz Acquisition Inc, Senior Secured Second Lien Term Loan, 7.750%, 06/19/2022	1,732,833	1,299,625
TurboCombustor Technology Inc, Senior Secured First Lien Initial Term Loan, 5.500%, 12/02/2020	1,832,813	1,631,203 3,833,073
Automotive - 1.03%		
American Tire Distributors Inc, Senior Secured First Lien Initial Term Loan, 5.250%, 09/01/2021	447,350	446,511
KAR Auction Services Inc, Senior Secured First Lien Tranche B-3 Term Loan, 4.250%, 03/09/2023	414,794	416,694
Mitchell International Inc, Senior Secured Second Lien Term Loan, 8.500%, 10/11/2021	1,294,266	1,150,279 2,013,484
Banking, Finance, Insurance and Real Estate - 7.60%		
Acrisure LLC, Senior Secured First Lien Term B Loan, 6.500%, 05/19/2022	1,074,596	1,058,477
AmWins Group LLC, Senior Secured First Lien New Term Loan, 5.250%, 09/06/2019	1,974,815	1,982,724
Arnhold and S Bleichroeder Holdings Inc, Senior Secured First Lien Initial Term Loan, L+4.00%, 12/01/2022 <sup>(b)</sup>	1,446,375	1,431,311
AssuredPartners Capital Inc, Senior Secured First Lien Term Loan, 5.750%, 10/24/2022	726,923	724,652
Asurion LLC, Senior Secured Second Lien Term Loan, 8.500%, 03/03/2021	2,050,064	1,932,185
Confie Seguros Holding II Co, Senior Secured First Lien Term B Loan, 5.750%, 11/09/2018	501,720	494,194
Cunningham Lindsey US Inc, Senior Secured First Lien Initial Term Loan, 5.000%, 12/10/2019	1,777,316	1,255,229
DTZ US Borrower LLC, Senior Secured Second Lien Initial Term Loan, 9.250%, 11/04/2022	1,956,522	1,936,957
Global Payments Inc, Senior Secured First Lien Term B Loan, L+3.50%, 03/24/2023 <sup>(b)</sup>	385,164	387,733
Opal Acquisition Inc, Senior Secured First Lien Term B Loan, 5.000%, 11/27/2020	255,022	225,694
Solera LLC, Senior Secured First Lien Dollar Term Loan, 5.750%, 02/28/2023	1,250,000	1,251,006
TransFirst Inc, Senior Secured First Lien Term B-1 Loan, 6.250%, 11/12/2021	635,482	636,079
TransFirst Inc, Senior Secured Second Lien Term Loan, 10.500%, 11/11/2022	750,000	753,754
Victory Capital Operating LLC, Senior Secured First Lien Initial Term Loan, 7.000%, 10/29/2021	755,102	732,449 14,802,444
Beverage, Food and Tobacco - 2.07%		

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AdvancePierre Foods Inc, Senior Secured Second Lien Term Loan, 9.500%, 10/10/2017	2,500,000	2,490,625
CEC Entertainment Inc, Senior Secured First Lien Term B Loan, 4.000%, 02/15/2021	997,455	972,270
Winebow Holdings Inc, Senior Secured Second Lien Initial Term Loan, 8.500%, 12/31/2021	693,642	575,722 4,038,617
 <b>Capital Equipment - 1.77%</b>		
Sensus USA Inc, Senior Secured Second Lien Term Loan, 8.500%, 05/09/2018	3,242,894	3,230,733
Unifrax I LLC, Senior Secured First Lien New Term Dollar Loan, 4.250%, 11/28/2018	236,168	218,160 3,448,893
 <b>Chemicals, Plastics and Rubber - 3.16%</b>		
Emerald Performance Materials LLC, Senior Secured First Lien Initial Term Loan, 4.500%, 08/02/2021	703,141	691,890
Emerald Performance Materials LLC, Senior Secured Second Lien Initial Term Loan, 7.750%, 08/01/2022	1,500,000	1,372,500
 Huntsman International LLC, Senior Secured First Lien Term Loan, L+3.25%, 01/01/2030 <sup>(b)</sup>	 864,198	 861,769

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	Principal Amount	Market Value
Chemicals, Plastics and Rubber (continued)		
Pinnacle Operating Corporation, Senior Secured First Lien Term B Refinancing Loan, 4.750%, 11/15/2018	\$2,215,159	\$1,938,265
Royal Holdings Inc, Senior Secured First Lien Initial Term Loan, 4.500%, 06/20/2022	211,313	205,635
Tekni-Plex Inc, Senior Secured Second Lien Initial Term Loan, 8.750%, 06/01/2023	1,153,846	1,078,846
		6,148,905
Construction and Building - 5.87%		
Builders FirstSource Inc, Senior Secured First Lien Initial Term Loan, 6.000%, 07/22/2022	1,095,872	1,091,307
C.H.I. Overhead Doors Inc, Senior Secured Second Lien Initial Term Loan, 8.750%, 07/28/2023	2,105,263	1,984,210
Jeld-Wen Inc, Senior Secured First Lien Initial Term Loan, 5.250%, 10/15/2021	1,975,000	1,976,639
Jeld-Wen Inc, Senior Secured First Lien Term B-1 Loan, 4.750%, 07/01/2022	743,391	743,160
Priso Acquisition Corporation, Senior Secured First Lien Initial Term Loan, 4.500%, 05/09/2022	432,500	423,850
SRS Distribution Inc, Senior Secured First Lien Tranche B-1 Loan, 5.250%, 08/25/2022	832,582	834,143
Stardust Finance Holdings Inc, Senior Secured First Lien Term Loan, 6.500%, 03/14/2022	2,972,855	2,950,559
US LBM Holdings LLC, Senior Secured First Lien Initial Term Loan, 6.250%, 08/20/2022	1,492,500	1,434,666
		11,438,534
Consumer Goods Durable - 1.40%		
Apex Tool Group LLC, Senior Secured First Lien Term Loan, 4.500%, 01/31/2020	690,000	670,811
Hercules Achievement Inc, Senior Secured First Lien Initial Term Loan, 5.000%, 12/13/2021	1,846,875	1,846,109
MModal LLC, Senior Secured First Lien Term B Loan, 9.000%, 01/31/2020	250,624	206,765
		2,723,685
Consumer Goods Non Durable - 0.90%		
Inmar Inc, Senior Secured Second Lien Initial Term Loan, 8.000%, 01/27/2022	1,937,500	1,508,024
SRAM LLC, Senior Secured First Lien Term Loan, 4.000%, 04/10/2020	297,743	247,871
		1,755,895
Containers, Packaging and Glass - 2.69%		
Charter Nex US Holdings Inc, Senior Secured First Lien Initial Term Loan, L+4.25%, 02/07/2022 <sup>(b)</sup>	710,555	706,409
Hilex Poly Co LLC, Senior Secured First Lien Term Loan, L+5.00%, 12/06/2021 <sup>(b)</sup>	1,536,323	1,536,323
Hilex Poly Co LLC, Senior Secured Second Lien Term Loan, 9.750%, 06/06/2022	2,000,000	1,880,000
Multi Packaging Solutions Inc, Senior Secured First Lien Initial Dollar Tranche B Term Loan, 4.250%, 09/30/2020	1,116,103	1,113,313
		5,236,045
Energy, Oil and Gas - 3.29%		
Blackbrush Oil & Gas LP, Senior Secured Second Lien Term Loan, 7.500%, 07/30/2021	1,327,434	1,027,653
Chief Exploration & Development LLC, Senior Secured Second Lien Term Loan, 7.500%, 05/17/2021	752,941	448,941

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EMG Utica LLC, Senior Secured First Lien Term Loan, 4.750%, 03/27/2020	2,012,461	1,594,875
Expro Finservices SARL, Senior Secured First Lien Initial Term Loan, 5.750%, 09/2/2021	1,974,937	1,344,606
Sheridan Investment Partners I LLC, Senior Secured First Lien Tranche B-2 Term Loan, 4.250%, 10/01/2019	1,574,325	661,216
Sheridan Investment Partners II LP, Senior Secured First Lien Term Loan, 4.250%, 12/16/2020	45,240	19,001
Sheridan Production Partners I-A LP, Senior Secured First Lien Tranche B-2 Term Loan, 4.250%, 10/01/2019	208,611	87,617
Sheridan Production Partners II-A LP, Senior Secured First Lien Term Loan, 4.250%, 12/16/2020	6,302	2,647
Sheridan Production Partners II-M LP, Senior Secured First Lien Term Loan, 4.250%, 12/16/2020	2,344	984
Sheridan Production Partners I-M LP, Senior Secured First Lien Tranche B-2 Term Loan, 4.250%, 10/01/2019	127,421	53,517
Utex Industries Inc, Senior Secured First Lien New Initial Term Loan, 5.000%, 05/24/2021	1,509,520	918,920

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	Principal Amount	Market Value
Energy, Oil and Gas (continued)		
W3 Co, Senior Secured First Lien Term Loan, 5.750%, 03/13/2020	\$310,827	\$247,885 6,407,862
Environmental Industries - 1.80%		
EnergySolutions LLC, Senior Secured First Lien Advance Term Loan, 6.750%, 05/29/2020	2,046,234	1,902,997
Infiltrator Water Technologies LLC, Senior Secured First Lien Term B Loan, 5.250%, 05/27/2022	425,357	426,155
Wastequip LLC, Senior Secured First Lien Term Loan, 5.500%, 08/09/2019	1,183,913	1,183,173 3,512,325
Healthcare and Pharmaceuticals - 8.64%		
Acadia Healthcare Co Inc, Senior Secured First Lien Tranche B-2 Term Loan, 4.500%, 02/16/2023	335,697	337,166
Albany Molecular Research Inc, Senior Secured First Lien Term Loan, L+4.75%, 07/16/2021 <sup>(b)</sup>	200,000	199,500
Alvogen Pharma US Inc, Senior Secured First Lien Term Loan, 6.000%, 04/01/2022	1,434,560	1,414,835
Concordia Healthcare Corp, Senior Secured First Lien Dollar Term Loan, 5.250%, 10/21/2021	1,351,752	1,319,986
CT Technologies Intermediate Holdings Inc, Senior Secured First Lien Initial Term Loan, L+4.25%, 12/01/2021 <sup>(b)</sup>	793,847	783,428
Genoa a QoL Healthcare Company LLC, Senior Secured First Lien Initial Term Loan, 4.500%, 04/29/2022	1,249,550	1,237,836
Greatbatch Ltd, Senior Secured First Lien Term B Loan, 5.250%, 10/27/2022	1,796,407	1,797,252
Medpace Holdings Inc, Senior Secured First Lien Initial Term Loan, 4.750%, 04/01/2021	576,747	574,584
Onex Carestream Finance LP, Senior Secured Second Lien Term Loan, 9.500%, 12/09/2019	4,858,403	4,040,564
Onex Schumacher Finance LP, Senior Secured First Lien Initial Term Loan, L+4.00%, 08/01/2022 <sup>(b)</sup>	685,879	678,163
Physio-Control International Inc, Senior Secured First Lien Initial Term Loan, 5.500%, 06/06/2022	1,314,697	1,316,340
Sage Products Holdings III LLC, Senior Secured Second Lien Initial Term Loan, 9.250%, 06/15/2020	150,943	151,510
Smile Brands Group Inc, Senior Secured First Lien Term B Non-PIK Loan, 9.000%, 08/16/2019	2,178,882	1,832,984
Surgery Center Holdings Inc, Senior Secured First Lien Initial Term Loan, 5.250%, 11/03/2020	448,864	444,236
U.S. Renal Care Inc, Senior Secured First Lien Initial Term Loan, L+4.25%, 12/30/2022 <sup>(b)</sup>	703,710	702,538 16,830,922
High Tech Industries - 25.51%		
Ascend Learning LLC, Senior Secured First Lien Term Loan, 5.500%, 07/31/2019	463,172	462,477
Ascend Learning LLC, Senior Secured Second Lien Term Loan, 9.500%, 11/30/2020	1,000,000	935,000
Aspect Software Inc, Senior Secured First Lien Tranche B Non-PIK Term Loan, 9.500%, 05/09/2016	4,342,474 3,441,949	4,320,761 3,429,627

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Avago Technologies Cayman Finance Limited, Senior Secured First Lien Term B-1 Dollar Loan, 4.250%, 02/01/2023		
Blackboard Inc, Senior Secured First Lien Term B-3 Loan, 4.750%, 10/04/2018	1,866,140	1,743,282
Blue Coat Holdings Inc, Senior Secured First Lien Initial Term Loan, L+3.50%, 05/20/2022 <sup>(b)</sup>	1,831,973	1,807,929
Compuware Corporation, Senior Secured First Lien Tranche B-2 Term Loan, 6.250%, 12/15/2021	4,944,925	4,748,685
Epicor Software Corporation, Senior Secured First Lien Term B Loan, L+3.75%, 06/01/2022 <sup>(b)</sup>	997,487	949,274
EZE Software Group LLC, Senior Secured Second Lien Term Loan, 7.250%, 04/05/2021	470,905	448,144
Flexera Software LLC, Senior Secured Second Lien Term Loan, L+7.00%, 04/02/2021 <sup>(b)</sup>	200,000	187,500
Hyland Software Inc, Senior Secured Second Lien Term Loan, 8.250%, 07/03/2023	694,250	656,934
Informatica Corporation, Senior Secured First Lien Dollar Term Loan, 4.500%, 08/05/2022	1,228,006	1,208,051
Kronos Incorporated, Senior Secured Second Lien Initial Term Loan, 9.750%, 04/30/2020	3,000,000	2,996,250
MA FinanceCo LLC, Senior Secured First Lien Initial Tranche B Term Loan, 5.250%, 11/19/2021	2,178,488	2,179,032
Microsemi Corporation, Senior Secured First Lien Term B Loan, 5.250%, 01/16/2023	3,019,321	3,037,724
MSC Software Corporation, Senior Secured Second Lien Term Loan, 8.500%, 05/31/2021	2,595,833	2,232,417
ON Semiconductor Corp, Senior Secured First Lien New Term Loan, L+4.50%, 03/31/2023 <sup>(b)</sup>	3,577,513	3,588,138
Peak 10 Inc, Senior Secured First Lien Term Loan, 5.000%, 06/17/2021	982,500	960,394
Peak 10 Inc, Senior Secured Second Lien Initial Term Loan, 8.250%, 06/17/2022	1,875,000	1,546,875
ProQuest LLC, Senior Secured First Lien Initial Term Loan, 5.750%, 10/25/2021	1,777,463	1,725,472
Sophia LP, Senior Secured First Lien Closing Date Term Loan, 4.750%, 09/30/2022	1,990,000	1,963,881
Tech Finance & Co SCA, Senior Secured First Lien US Term Loan, 5.000%, 07/13/2020	2,157,073	2,143,592

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	Principal Amount	Market Value
High Tech Industries (continued)		
TierPoint LLC, Senior Secured First Lien Term B-1 Loan, L+4.50%, 12/13/2021 <sup>(b)</sup>	\$2,742,857	\$2,698,286
TTM Technologies Inc, Senior Secured First Lien Term B Loan, 6.000%, 05/31/2021	1,850,579	1,760,363
Vertafore Inc, Senior Secured Second Lien Term Loan, 9.750%, 10/27/2017	1,000,000	1,001,750
Western Digital Corporation, Senior Secured First Lien US Term Loan, L+5.50%, 04/30/2023 <sup>(b)</sup>	967,742	957,765
		49,689,603
Hotels, Gaming and Leisure - 2.81%		
Alpha Topco Limited - Delta 2 (Lux) Sarl, Senior Secured Second Lien Term Loan, 7.750%, 07/29/2022	2,717,400	2,506,815
Mood Media Corporation, Senior Secured First Lien Term Loan, 7.000%, 05/01/2019	1,266,400	1,185,863
Scientific Games International Inc, Senior Secured First Lien B-2 Term Loan, 6.000%, 10/01/2021	1,825,630	1,772,861
		5,465,539
Media Broadcasting and Subscription - 3.65%		
Altice Financing SA, Senior Secured First Lien Dollar Denominated Tranche Loan, 5.250%, 02/04/2022	1,044,737	1,049,521
Cumulus Media Holdings Inc, Senior Secured First Lien Term Loan, 4.250%, 12/23/2020	1,500,000	1,020,000
Neptune Finco Corp, Senior Secured First Lien Initial Term Loan, 5.000%, 10/10/2022	2,054,795	2,060,733
Numericable US LLC, Senior Secured First Lien USD Term B6 Loan, 4.750%, 02/10/2023	3,000,000	2,982,420
		7,112,674
Metals and Mining - 1.16%		
Fairmount Santrol Inc, Senior Secured First Lien Tranche B-2 Term Loan, 4.500%, 09/05/2019	1,246,803	667,040
McJunkin Red Man Corporation, Senior Secured First Lien 2013 Term Loan, 4.750%, 11/08/2019	766,957	740,114
Murray Energy Corporation, Senior Secured First Lien Term B-1 Loan, 7.000%, 04/17/2017	457,344	315,567
Murray Energy Corporation, Senior Secured First Lien Term B-2 Loan, 7.500%, 04/16/2020	1,026,437	529,641
		2,252,362
Retail - 6.73%		
Albertson's LLC, Senior Secured First Lien Term B-4 Loan, 5.500%, 08/25/2021	1,519,200	1,523,378
Ascena Retail Group Inc, Senior Secured First Lien Tranche B Term Loan, 5.250%, 08/19/2022	2,032,757	1,986,177
Jill Acquisition LLC, Senior Secured First Lien Initial Term Loan, 6.000%, 05/09/2022	710,667	678,687
Men's Wearhouse Inc (The), Senior Secured First Lien Tranche B-1 Term Loan, 5.000%, 06/18/2021	1,363,636	1,295,454
Nine West Holdings Inc, Senior Secured First Lien Initial Term Loan, 4.750%, 10/08/2019	786,000	477,888
Payless Inc, Senior Secured First Lien Initial Term Loan, 5.000%, 03/11/2021	1,316,224	669,076
Payless Inc, Senior Secured Second Lien Initial Term Loan, 8.500%, 03/11/2022	2,000,000	515,000



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Petco Animal Supplies Inc, Senior Secured First Lien Tranche B-2 Term Loan, 5.619%, 01/26/2023	3,750,000	3,753,750
Pier 1 Imports (US) Inc, Senior Secured First Lien Initial Term Loan, 4.500%, 04/30/2021	2,046,875	1,878,008
Sports Authority (The), Senior Secured First Lien Term B Loan, 7.500%, 11/16/2017		