

Blackstone / GSO Senior Floating Rate Term Fund
Form N-Q
May 30, 2018

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: 811-22393

Blackstone / GSO Senior Floating Rate Term 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: March 31, 2018

Item 1. Schedule of Investments.**Blackstone / GSO Senior Floating Rate Term Fund****Portfolio of Investments**

March 31, 2018 (Unaudited)

| | Principal Amount | Value |
|--|---------------------|-------------|
| FLOATING RATE LOAN INTERESTS ^(a) - 146.92% | | |
| Aerospace and Defense - 2.47% | | |
| Propulsion Acquisition LLC, Senior Secured First Lien Initial Term Loan, 1M US L + 6.00%, 7/13/2021 ^(b) | \$1,293,367 | \$1,280,433 |
| Standard Aero Aviation Holdings Inc, Senior Secured First Lien Initial Term Loan, 1M US L + 3.75%, 07/07/2022 | 1,226,107 | 1,239,042 |
| Vectra Co, Senior Secured First Lien Term Loan, 1M US L + 3.25%, 03/08/2025 | 1,194,030 | 1,193,660 |
| Vectra Co, Senior Secured Second Lien Term Loan, 1M US L + 7.25%, 03/09/2026 | 1,000,000 | 1,010,000 |
| WP CPP Holdings LLC, Senior Secured First Lien B-3 Term Loan, 3M US L + 3.50%, 12/28/2019 | 1,981,167 | 1,982,405 |
| | | 6,705,540 |
| Automotive - 4.61% | | |
| American Tire Distributors Inc, Senior Secured First Lien Initial Term Loan, 2M US L + 4.25%, 09/01/2021 | 3,132,545 | 3,177,575 |
| Bright Bidco BV, Senior Secured First Lien Term B Loan, 2M US L + 3.50%, 06/28/2024 | 1,659,598 | 1,685,786 |
| CH Hold Corp, Senior Secured Second Lien Initial Term Loan, 1M US L + 7.25%, 02/03/2025 ^(b) | 1,052,632 | 1,071,053 |
| Dealer Tire LLC, Senior Secured First Lien Refinancing Term Loan, 3M US L + 3.25%, 12/22/2021 | 1,287,135 | 1,304,833 |
| FPC Holdings Inc, Senior Secured First Lien Term Loan, 3M US L + 4.50%, 11/21/2022 ^(c) | 1,100,000 | 1,076,625 |
| FPC Holdings Inc, Senior Secured Second Lien Term Loan, 3M US L + 9.00%, 11/20/2023 ^(c) | 498,113 | 480,679 |
| Mitchell International Inc, Senior Secured First Lien Initial Term Loan, 1M US L + 3.25%, 11/29/2024 | 1,032,522 | 1,034,070 |
| Mitchell International Inc, Senior Secured Second Lien Initial Term Loan, 1M US L + 7.25%, 12/01/2025 | 1,036,364 | 1,044,914 |
| Superior Industries International Inc, Senior Secured First Lien Closing Date Term Loan, 1M US L + 4.50%, 05/22/2024 | 1,621,927 | 1,640,174 |
| | | 12,515,709 |

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Banking, Finance, Insurance and Real Estate - 11.28%

| | | |
|---|-----------|-----------|
| Acrisure LLC, Senior Secured First Lien Term B-2 Loan, 3M US L + 4.25%, 11/22/2023 | 1,488,690 | 1,509,903 |
| Alliant Holdings Intermediate LLC, Senior Secured First Lien Initial Term Loan, 1M US L + 3.25%, 08/12/2022 | 577,489 | 581,500 |
| AmWINS Group Inc, Second Lien Term Loan, 1M US L + 6.75%, 01/25/2025 | 43,888 | 44,382 |
| Applied Systems Inc, Senior Secured First Lien Initial Term Loan, 3M US L + 3.25%, 09/19/2024 | 99,500 | 100,344 |
| ASP MCS Acquisition Corp, Senior Secured First Lien Initial Term Loan, 1M US L + 4.75%, 05/20/2024 ^(b) | 1,779,846 | 1,806,543 |
| Asurion LLC, Senior Secured Second Lien Tranche B-2 Loan, 1M US L + 6.00%, 08/04/2025 | 2,424,242 | 2,494,545 |
| BroadStreet Partners Inc, Senior Secured First Lien Term B-1 Loan Facility, 1M US L + 3.75%, 11/08/2023 | 2,090,005 | 2,118,095 |
| Confie Seguros Holding II Co, Senior Secured First Lien Term B Loan, 3M US L + 5.25%, 04/19/2022 | 1,741,184 | 1,743,090 |
| CP VI Bella Topco LLC, Senior Secured First Lien Term Loan, 1M US L + 3.00%, 02/14/2025 | 420,820 | 420,296 |
| CP VI Bella Topco LLC, Senior Secured Second Lien Term Loan, 1M US L + 6.75%, 02/16/2026 | 385,714 | 385,714 |
| Cunningham Lindsey US Inc, Senior Secured First Lien Initial Term Loan, 3M US L + 3.75%, 12/10/2019 | 3,730,544 | 3,725,881 |
| Cypress Merger Sub Inc, Senior Secured Second Lien Initial Term Loan, 1M US L + 6.75%, 04/28/2025 | 930,233 | 949,070 |
| Edelman Financial Center LLC/The, Senior Secured First Lien Initial Term Loan, 2M US L + 4.25%, 11/09/2024 | 1,623,837 | 1,649,210 |
| ExamWorks Group Inc, Senior Secured First Lien Term B-1 Loan, 3M US L + 3.25%, 07/27/2023 ^(c) | 224,318 | 226,253 |
| Gem Acquisitions Inc, Senior Secured First Lien Initial Term Loan, 3M US L + 3.25%, 03/02/2025 ^(c) | 684,783 | 686,067 |
| Gemworth Holdings Inc, Senior Secured First Lien Initial Loan, 1M US L + 4.50%, 02/28/2023 | 382,609 | 390,024 |
| Hyperion Insurance Group Limited, Senior Secured First Lien Initial Dollar Term Loan, 1M US L + 3.50%, 12/20/2024 | 2,301,923 | 2,327,820 |
| Intralinks Inc, Senior Secured First Lien Initial Term Loan, 1M US L + 4.00%, 11/11/2024 | 1,710,000 | 1,719,978 |
| NFP Corp, Senior Secured First Lien Term B Term Loan, 1M US L + 3.00%, 01/08/2024 | 995,650 | 1,000,111 |

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| | Principal Amount | Value |
|---|---------------------|------------|
| Banking, Finance, Insurance and Real Estate (continued) | | |
| One Call Corp, Senior Secured First Lien Term B Loan, 3M US L + 4.00%, 11/27/2020 | \$992,235 | \$950,065 |
| Resolute Investment Managers Inc, Senior Secured First Lien Specified Refinancing Term Loan, 3M US L + 3.25%, 04/30/2022 ^(b) | 1,118,858 | 1,134,242 |
| Resolute Investment Managers Inc, Senior Secured Second Lien Tranche C Term Loan, 3M US L + 7.50%, 04/30/2023 ^(b) | 1,000,000 | 1,017,500 |
| SS&C Technologies Inc, Senior Secured First Lien Term B-3 Loan, 3M US L + 2.50%, 02/28/2025 ^(c) | 1,489,349 | 1,498,270 |
| SS&C Technologies Inc, Senior Secured First Lien Term B4 Loan, 3M US L + 2.50%, 02/28/2025 ^(c) | 531,299 | 534,482 |
| Victory Capital Holdings Senior Secured First Lien Initial Term Loan, 3M US L + 2.75%, 02/07/2025 | 253,931 | 255,280 |
| York Risk Services Holding Corp (Onex York Finance LP), Senior Secured First Lien Initial Term Loan, 1M US L + 3.75%, 10/01/2021 | 1,353,245 | 1,328,548 |
| | | 30,597,213 |
| Beverage, Food and Tobacco - 4.89% | | |
| CEC Entertainment Inc, Senior Secured First Lien Term B Loan, 1M US L + 3.25%, 02/15/2021 | 1,652,466 | 1,567,777 |
| CSM Bakery Solutions LLC, Senior Secured First Lien Term Loan, 3M US L + 4.00%, 7/3/2020 | 2,099,529 | 2,080,108 |
| Fago de Chao Inc, Senior Secured First Lien Term B Loan, 3M US L + 4.50%, 03/27/2025 ^(c) | 945,242 | 950,559 |
| Give & Go Prepared Foods Corp, Senior Secured First Lien Term Loan, 3M US L + 4.25%, 7/29/2023 ^(b) | 2,048,529 | 2,069,015 |
| NPC International Inc, Senior Secured First Lien Initial Term Loan, 1M US L + 3.50%, 04/19/2024 | 283,691 | 288,035 |
| NPC International Inc, Senior Secured Second Lien Initial Term Loan, 1M US L + 7.50%, 04/18/2025 | 1,141,426 | 1,169,962 |
| TKC Holdings Inc, Senior Secured First Lien Initial Term Loan, 3M US L + 4.25%, 02/01/2023 ^(c) | 3,704,436 | 3,745,648 |
| TKC Holdings Inc, Senior Secured Second Lien Initial Term Loan, 3M US L + 8.00%, 02/01/2024 | 1,105,629 | 1,119,173 |
| Winebow Holdings Inc, Senior Secured First Lien Initial Term Loan, 1M US L + 3.75%, 07/01/2021 | 286,012 | 281,185 |
| | | 13,271,462 |
| Capital Equipment - 3.87% | | |
| Blount International Inc, Senior Secured First Lien Term Loan B-1 Facility, 1M US L + 4.25%, 04/12/2023 | 538,462 | 546,336 |
| Direct Chassislink Acquisition Inc, Senior Secured Second Lien Term Loan, 1M US L + 6.00%, 06/15/2023 ^(b) | 2,400,000 | 2,445,000 |
| Engineered Machinery Holdings Inc, Senior Secured First Lien Term Loan, 3M US L + 3.25%, 07/19/2024 ^(c) | 1,500,500 | 1,502,691 |
| Helix Acquisition Holdings Inc, Senior Secured First Lien Initial Term Loan, 3M US L + 4.00%, 09/27/2024 | 1,148,077 | 1,159,202 |

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| LTI Holdings Inc, Senior Secured First Lien Second Amendment Incremental Term Loan, 1M US L + 3.50%, 05/16/2024 ^(b) | 502,174 | 504,057 |
| LTI Holdings Inc, Senior Secured Second Lien Initial Term Loan, 1M US L + 8.75%, 05/16/2025 ^(b) | 1,300,000 | 1,319,500 |
| Robertshaw US Holding Corp, Senior Secured First Lien Initial Term Loan, 1M US L + 3.50%, 02/14/2025 | 1,368,293 | 1,382,400 |
| Titan Acquisition Limited, Senior Secured First Lien Initial Term Loan, 3M US L + 3.00%, 03/28/2025 ^(c) | 1,638,298 | 1,637,274 |
| | | 10,496,460 |
| Chemicals, Plastics and Rubber - 3.59% | | |
| Albaugh LLC, Senior Secured First Lien 2017 Refinancing Term Loan, 1M US L + 3.50%, 12/06/2024 | 1,995,000 | 2,018,072 |
| DuBois Chemicals Inc, Senior Secured First Lien Term Loan, 3M US L + 3.25%, 03/15/2024 ^(c) | 539,095 | 540,443 |
| Emerald Performance Materials LLC, Senior Secured First Lien Initial Term Loan, 1M US L + 3.50%, 08/02/2021 | 2,967,196 | 2,998,722 |
| Pinnacle Operating Corp, Senior Secured First Lien 2017 Extended Term Loan, PIK 1.75%, 11/15/2021 | 2,678,348 | 2,527,691 |
| Spectrum Holdings III Corp, Senior Secured Second Lien Closing Date Loan, 1M US L + 7.00%, 01/26/2026 ^(b) | 600,000 | 606,000 |
| Spectrum Holdings III, Senior Secured First Lien Term Loan, 1M US L + 3.25%, 01/31/2025 | 294,472 | 295,699 |
| Vantage Specialty Chemicals Inc, Senior Secured First Lien Closing Date Loan, 3M US L + 4.00%, 10/28/2024 | 684,000 | 691,124 |

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| | Principal Amount | Value |
|--|---------------------|------------|
| Chemicals, Plastics and Rubber (continued) | | |
| Vantage Specialty Chemicals Inc, Senior Secured Second Lien Initial Loan, 3M US L + 8.25%, 10/27/2025 | \$65,111 | \$65,437 |
| | | 9,743,188 |
| Construction and Building - 9.03% | | |
| American Bath Group LLC, Senior Secured First Lien Replacement Term Loan, 3M US L + 5.25%, 09/30/2023 | 2,778,378 | 2,813,107 |
| American Bath Group LLC, Senior Secured Second Lien Term Loan, 3M US L + 9.75%, 09/30/2024 ^(b) | 250,000 | 250,938 |
| Dayton Superior Corp, Senior Secured First Lien Term Loan, 3M US L + 8.00%, 11/03/2021 | 1,349,357 | 1,261,649 |
| DiversiTech Holdings Inc, Senior Secured First Lien Tranche B-1 Term Loan, 3M US L + 3.00%, 06/03/2024 | 663,693 | 667,635 |
| Forterra Finance LLC, Senior Secured First Lien Replacement Loan, 1M US L + 3.00%, 10/25/2023 | 3,066,868 | 2,841,653 |
| Henry Holdings Inc, Senior Secured First Lien Initial Term Loan, 1M US L + 4.00%, 10/05/2023 | 1,598,292 | 1,622,770 |
| Interior Logic Group Inc, Senior Secured First Lien Initial Term Loan, 1M US L + 6.00%, 02/28/2024 ^(b) | 2,035,714 | 2,050,982 |
| LBM Borrower LLC, Senior Secured First Lien Tranche C Term Loan, 1M US L + 3.75%, 08/19/2022 | 4,185,592 | 4,234,773 |
| Morsco Inc, Senior Secured First Lien Initial Term Loan, 1M US L + 7.00%, 10/31/2023 | 1,178,184 | 1,199,539 |
| SouthernCarlson Inc, Senior Secured First Lien Term Loan, 3M US L + 4.25%, 03/21/2025 ^(c) | 1,875,000 | 1,882,031 |
| Specialty Building Products Holdings LLC, Senior Secured First Lien Initial Term Loan, 1M US L + 6.00%, 10/28/2023 | 2,378,654 | 2,408,387 |
| SRS Distribution Inc, Senior Secured First Lien Tranche B-4 Term Loan, 3M US L + 3.25%, 08/25/2022 | 2,082,883 | 2,099,806 |
| SRS Distribution Inc, Senior Secured Second Lien 06/16 Term Loan, 1M US L + 8.75%, 02/24/2023 | 1,142,751 | 1,178,462 |
| | | 24,511,732 |
| Consumer Goods Durable - 3.15% | | |
| Al Aqua Merger Sub Inc, Senior Secured First Lien Term B1 Loan, 1M US L + 3.25%, 12/13/2023 | 1,316,544 | 1,323,541 |
| Al Aqua Merger Sub Inc, Senior Secured Incremental Term B Loan, 1M US L + 3.25%, 12/13/2023 | 957,600 | 961,493 |
| Apex Tool Group LLC, Senior Secured First Lien Term Loan, 1M US L + 3.75%, 02/01/2022 | 2,235,205 | 2,235,406 |
| Hayward Acquisition Corp, Senior Secured First Lien Term Loan, 1M US L + 3.50%, 08/05/2024 | 90,922 | 91,400 |
| Power Products LLC, Senior Secured First Lien Tranche B-1 Term Loan, 3M US L + 4.00%, 12/20/2022 | 827,653 | 836,964 |
| Recess Holdings Inc, Senior Secured First Lien Term Loan, 3M US L + 3.75%, 09/30/2024 | 1,753,095 | 1,764,052 |

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|--|-----------|------------------------|
| Serta Simmons Bedding LLC, Senior Secured Second Lien Initial Term Loan, 1M US L + 8.00%, 11/8/2024 | 1,645,600 | 1,324,707 8,537,563 |
| Consumer Goods Non Durable - 0.66% | | |
| Acosta Inc, Senior Secured First Lien Tranche B-1 Loan, 1M US L + 3.25%, 09/26/2021 ^(c) | 666,667 | 560,897 |
| Carlisle Foodservice Products Inc, Senior Secured First Lien Initial Term Loan, 3M US L + 3.00%, 03/14/2025 ^(c) | 122,707 | 122,630 |
| Clover Merger Sub Inc, Senior Secured First Lien Term Loan, 1M US L + 3.50%, 09/26/2024 | 1,098,241 | 1,026,306 |
| Revlon Consumer Products Corp, Senior Secured First Lien Initial Term B Loan, 1M US L + 3.50%, 09/07/2023 | 86,050 | 68,051 1,777,884 |
| Containers, Packaging and Glass - 5.02% | | |
| Berlin Packaging LLC, Senior Secured Retired First Lien Term B Loan, 1M US L + 3.25%, 10/1/2021 | 1,588,044 | 1,597,858 |
| Caraustar Industries Inc, Senior Secured First Lien Refinancing Term Loan, 3M US L + 5.50%, 03/14/2022 | 2,622,113 | 2,639,196 |
| IBC Capital Limited, Senior Secured Second Lien Term Loan, 3M US L + 7.00%, 09/09/2022 | 2,430,675 | 2,436,752 |
| Loparex Holding BV, Senior Secured First Lien Term Loan, 3M US L + 4.25%, 03/28/2025 ^(c) | 3,080,000 | 3,110,800 |
| Pregis Holding I Corp, Senior Secured First Lien Initial Term Loan, 3M US L + 3.50%, 5/20/2021 | 820,272 | 823,175 |
| ProAmpac PG Borrower LLC, Senior Secured First Lien Initial Loan, 1M US L + 3.50%, 11/20/2023 | 502,732 | 507,634 |

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| | Principal Amount | Value |
|---|---------------------|------------|
| Containers, Packaging and Glass (continued) | | |
| ProAmpac PG Borrower LLC, Senior Secured Second Lien Initial Term Loan, 1M US L + 8.50%, 11/18/2024 | \$488,038 | \$498,257 |
| Ranpak Corp, Senior Secured Second Lien Initial Term Loan, 1M US L + 7.25%, 10/03/2022 ^(b) | 25,605 | 25,797 |
| Strategic Materials Holding Corp, Senior Secured First Lien Initial Term Loan, 3M US L + 3.75%, 11/01/2024 | 552,462 | 556,605 |
| Strategic Materials Holding Corp, Senior Secured Second Lien Initial term Loan, 3M US L + 7.75%, 12/27/2025 | 1,400,000 | 1,409,919 |
| | | 13,605,993 |
| Energy, Oil and Gas - 4.59% | | |
| Ascent Resources - Marcellus LLC, Senior Secured First Lien Term Loan, PRIME + + 3.25%, 08/04/2020 ^(d) | 1,399,353 | 811,625 |
| Chief Exploration & Development LLC, Senior Secured Second Lien Term Loan, 2M US L + 6.50%, 05/16/2021 | 1,500,000 | 1,491,877 |
| Delek US Holdings Inc, Senior Secured First Lien Term Loan, 3M US L + 2.50%, 03/14/2025 ^(c) | 362,694 | 364,283 |
| Lucid Energy Group II Borrower LLC, Senior Secured First Lien Initial Term Loan, 1M US L + 3.00%, 02/17/2025 | 631,579 | 629,409 |
| Oryx Southern Delaware Holdings LLC, Senior Secured First Lien Initial Term Loan, 1M US L + 3.25%, 02/28/2025 | 2,717,647 | 2,724,441 |
| Sheridan Investment Partners I LLC, Senior Secured First Lien Tranche B-2 Term Loan, 3M US L + 3.50%, 10/01/2019 | 2,809,841 | 2,386,033 |
| Sheridan Production Partners I LLC, Senior Secured First Lien Deferred Principal Term Loan,: | | |
| 3M US L + 0.00%, 10/01/2019 ^(b) | 8,866 | 6,875 |
| 3M US L + 0.00%, 10/01/2019 ^(b) | 109,547 | 84,943 |
| Sheridan Production Partners I LLC, Senior Secured First Lien Term Loan, 3M US L + 0.00%, 10/01/2019 ^(b) | 14,516 | 11,256 |
| Sheridan Production Partners I-A LP, Senior Secured First Lien Tranche B-2 Term Loan, 3M US L + 3.50%, 10/01/2019 | 372,327 | 316,169 |
| Sheridan Production Partners I-M LP, Senior Secured First Lien Tranche B-2 Term Loan, 3M US L + 3.50%, 10/01/2019 | 227,419 | 193,118 |
| Traverse Midstream Partners LLC, Senior Secured First Lien Advance Term Loan, 3M US L + 4.00%, 09/27/2024 | 1,372,549 | 1,382,198 |
| Utex Industries Inc, Senior Secured First Lien New Initial Term Loan, 1M US L + 4.00%, 05/21/2021 | 2,074,153 | 2,039,587 |
| | | 12,441,814 |
| Environmental Industries - 0.73% | | |
| EnergySolutions LLC, Senior Secured First Lien Advance Term Loan, 1M US L + 4.75%, 05/29/2020 ^(b) | 1,422,857 | 1,447,757 |
| Filtration Group Corp, Senior Secured First Lien Term Loan, 3M US L + 3.00%, 03/28/2025 ^{(b)(c)} | 275,000 | 276,375 |
| | 248,744 | 251,387 |

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|---|-----------|-----------|
| Gopher Resource LLC, Senior Secured First Lien Term Loan, 3M US L + 3.25%, 03/06/2025 | | 1,975,519 |
| Healthcare and Pharmaceuticals - 20.93% | | |
| Albany Molecular Research Inc, Senior Secured First Lien Term Loan, 1M US L + 3.25%, 08/30/2024 | 427,957 | 429,829 |
| Albany Molecular Research Inc, Senior Secured Second Lien Initial Term Loan, 1M US L + 7.00%, 08/30/2025 | 392,857 | 396,295 |
| Alvogen Pharma US Inc, Senior Secured First Lien Term Loan, 1M US L + 5.00%, 04/01/2022 | 3,589,806 | 3,604,757 |
| American Renal Holdings Inc, Senior Secured First Lien New Term Loan B, 1M US L + 3.25%, 06/14/2024 | 1,432,338 | 1,435,467 |
| Arbor Pharmaceuticals LLC, Senior Secured First Lien Initial Term Loan, 2M US L + 5.00%, 07/05/2023 | 1,640,571 | 1,667,230 |
| ATI Holdings Acquisition Inc, Senior Secured First Lien Initial Term Loan, 3M US L + 3.50%, 5/10/2023 | 594,986 | 599,636 |
| Avantor Inc, Senior Secured First Lien Initial Dollar Term Loan, 1M US L + 4.00%, 11/21/2024 | 2,460,938 | 2,489,903 |
| BioClinica-Clinverse Holdings Corp, Senior Secured First Lien Initial Term Loan, 3M US L + 4.25%, 10/20/2023 ^(c) | 2,916,848 | 2,858,511 |
| BioClinica-Clinverse Holdings Corp, Senior Secured Second Lien Initial Term Loan, 3M US L + 8.25%, 10/04/2024 ^(b) | 1,052,629 | 1,021,050 |
| Certara Holdco Inc, Senior Secured First Lien Term Loan, 3M US L + 3.50%, 08/15/2024 ^(c) | 223,557 | 224,954 |
| Concordia Healthcare Corp, Senior Secured First Lien Dollar Term Loan, 1M US L + 4.25%, 10/21/2021 ^(d) | 2,686,253 | 2,418,581 |

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| | Principal Amount | Value |
|---|---------------------|-----------|
| Healthcare and Pharmaceuticals (continued) | | |
| Covenant Surgical Partners Inc, Senior Secured First Lien Delayed Draw Loan, 3M US L + 4.75%, 10/04/2024 ^{(b)(e)} | \$89,391 | \$90,062 |
| Covenant Surgical Partners Inc, Senior Secured First Lien Term Loan, 3M US L + 4.75%, 10/04/2024 ^(b) | 575,481 | 579,797 |
| CPI Holdco LLC, Senior Secured Closing Date Term Loan, 3M US L + 3.50%, 03/21/2024 | 562,368 | 566,586 |
| Cryolife Inc, Senior Secured First Lien Initial Term Loan, 3M US L + 4.00%, 11/15/2024 ^(b) | 782,654 | 792,437 |
| CT Technologies Intermediate Holdings Inc, Senior Secured First Lien Initial Term Loan, 1M US L + 4.25%, 12/01/2021 | 2,199,401 | 2,195,739 |
| CVS Holdings I LP, Senior Secured First Lien Initial Term Loan, 3M US L + 3.00%, 02/06/2025 | 310,345 | 309,183 |
| Endo LLC, Senior Secured First Lien Initial Term Loan, 1M US L + 4.25%, 04/29/2024 | 2,289,286 | 2,288,805 |
| Equian LLC, Senior Secured First Lien 2018 Incremental Term B Loan, 3M US L + 3.25%, 05/20/2024 | 1,504,660 | 1,515,004 |
| Greenway Health LLC, Senior Secured First Lien Term Loan, 3M US L + 4.25%, 02/16/2024 | 1,368,966 | 1,382,087 |
| Lanai Holdings III Inc, Senior Secured First Lien Initial Term Loan, 2M US L + 4.75%, 08/29/2022 | 1,234,323 | 1,200,379 |
| Navicure Inc, Senior Secured First Lien Initial Term Loan, 1M US L + 3.75%, 11/01/2024 | 1,749,462 | 1,760,396 |
| Netsmart Technologies Inc, Senior Secured First Lien Term C-1 Loan, 1M US L + 4.50%, 04/19/2023 ^(b) | 2,117,457 | 2,146,572 |
| nThrive Inc, Senior Secured First Lien Term B-2 Loan, 1M US L + 4.50%, 10/20/2022 | 3,569,845 | 3,584,910 |
| Onex Carestream Finance LP, Senior Secured First Lien Term Loan, 1M US L + 4.00%, 06/07/2019 | 222,537 | 224,119 |
| Onex Carestream Finance LP, Senior Secured Second Lien Term Loan, 1M US L + 8.50%, 12/07/2019 | 2,367,258 | 2,367,258 |
| Onex Schumacher Finance LP, Senior Secured First Lien Initial Term Loan, 1M US L + 4.00%, 07/29/2022 ^(c) | 1,585,252 | 1,546,612 |
| Ortho Clinical Diagnostics Holdings Luxembourg SARL, Senior Secured First Lien Initial Term Loan, 1M US L + 3.75%, 06/30/2021 | 548,259 | 553,536 |
| Packaging Coordinators Midco Inc, Senior Secured First Lien Initial Term Loan, 3M US L + 4.00%, 06/30/2023 | 1,711,044 | 1,721,747 |
| Pharmerica Corp, Senior Secured First Lien Term Loan, 1M US L + 3.50%, 12/06/2024 | 1,440,000 | 1,447,502 |
| Pharmerica Corp, Senior Secured Second Lien Initial Term Loan, 1M US L + 7.75%, 12/07/2025 | 289,405 | 291,937 |
| Press Ganey Holdings Inc, Senior Secured Second Lien Initial Term Loan, 1M US L + 6.50%, 10/21/2024 | 612,110 | 621,292 |
| Project Ruby Ultimate Parent Corp, Senior Secured First Lien New Closing Date Term Loan, 1M US L + 3.50%, 02/09/2024 | 811,817 | 820,447 |
| Prospect Medical Holdings Inc, Senior Secured First Lien Term B-1 Loan, 1M US L + 5.50%, 02/22/2024 | 1,598,987 | 1,602,985 |
| Stratose Intermediate Holdings II LLC, Senior Secured First Lien Term Loan, 1M US L + 3.25%, 06/22/2023 ^(b) | 697,432 | 702,663 |
| | 3,914,900 | 3,937,724 |

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|---|-----------|------------|
| U.S. Renal Care Inc, Senior Secured First Lien Initial Term Loan, 3M US L + 4.25%, 12/30/2022 | | |
| Valeant Pharmaceuticals International Inc, Senior Secured First Lien Series F-4 Tranche B Term Loan, 1M US L + 3.50%, 04/01/2022 | 341,648 | 345,638 |
| YI LLC (aka Young Innovations), Senior Secured First Lien Delayed Draw Term Loan, 3M US L + 1.00%, 11/07/2024 ^{(b)(e)} | 193,580 | 194,548 |
| YI LLC (aka Young Innovations), Senior Secured First Lien Initial Term Loan, 3M US L + 4.00%, 11/06/2024 ^(b) | 2,128,000 | 2,138,640 |
| Zest Acquisition Corp, Senior Secured First Lien Initial Term Loan, 3M US L + 3.50%, 03/07/2025 ^(b) | 1,193,182 | 1,199,148 |
| Zest Acquisition Corp, Senior Secured Second Lien Initial Term Loan, 3M US L + 7.50%, 03/06/2026 | 1,500,000 | 1,518,750 |
| | | 56,792,716 |
| High Tech Industries - 24.87% | | |
| Barracuda Networks Inc, Senior Secured First Lien Term B Loan, 3M US L + 3.25%, 02/12/2025 | 317,073 | 318,777 |
| BMC Software Finance Inc, Senior Secured First Lien Initial B-2 US Term Loan, 1M US L + 3.25%, 09/10/2022 | 3,170,678 | 3,190,305 |
| Compuware Corp, Senior Secured First Lien Tranche B-3 Term Loan, 1M US L + 3.25%, 12/15/2021 | 3,157,507 | 3,200,923 |
| CPI International Inc, Senior Secured Second Lien Term Loan, 1M US L + 7.25%, 07/25/2025 ^(b) | 313,725 | 315,686 |
| ECI Macola / Max Holding LLC, Senior Secured First Lien Term Loan, 3M US L + 4.25%, 09/27/2024 | 1,113,868 | 1,125,357 |

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| | Principal Amount | Value |
|--|---------------------|-------------|
| High Tech Industries (continued) | | |
| Epicor Software Corp, Senior Secured First Lien Term B Loan, 1M US L + 3.25%, 06/01/2022 | \$2,870,051 | \$2,885,750 |
| Excelitas Technologies Corp (fka IDS Acquisition), Senior Secured First Lien Initial USD Term Loan, 6M US L + 3.50%, 12/02/2024 | 510,137 | 515,662 |
| Flexera Software LLC, Senior Secured First Lien Term Loan, 1M US L + 3.25%, 02/26/2025 | 610,169 | 614,621 |
| Flexera Software LLC, Senior Secured Second Lien Term Loan, 1M US L + 7.25%, 02/26/2026 | 580,645 | 586,452 |
| Gigamon Inc, Senior Secured First Lien Initial Term Loan, 2M US L + 4.50%, 12/27/2024 ^(b) | 3,884,305 | 3,923,148 |
| Help Systems Holdings Inc, Senior Secured First Lien Term Loan, 3M US L + 3.75%, 03/22/2025 ^(c) | 1,181,102 | 1,184,055 |
| Help Systems Holdings Inc, Senior Secured Second Lien Term Loan, 3M US L + 7.75%, 03/23/2026 ^(c) | 1,293,103 | 1,301,185 |
| Hyland Software Inc, Senior Secured Second Lien Initial Loan, PRIME + + 6.00%, 07/07/2025 ^(c) | 411,576 | 417,063 |
| Idera Inc, Senior Secured First Lien Initial Term Loan, 1M US L + 4.50%, 06/28/2024 | 1,678,389 | 1,697,271 |
| Ivanti Software Inc, Senior Secured First Lien Term Loan, 1M US L + 4.25%, 01/20/2024 | 2,097,859 | 2,067,702 |
| Ivanti Software Inc, Senior Secured Second Lien Term Loan, 1M US L + 9.00%, 01/20/2025 | 2,000,000 | 1,925,000 |
| Marketo Inc, Senior Secured First Lien Term Loan, 3M US L + 3.25%, 02/07/2025 | 1,090,909 | 1,090,058 |
| Mcafee LLC, Senior Secured First Lien Closing Date USD Term Loan, 1M US L + 4.50%, 09/30/2024 | 5,351,554 | 5,413,418 |
| MH Sub I LLC, Senior Secured First Lien Term Loan, 1M US L + 3.75%, 09/13/2024 | 1,496,241 | 1,498,777 |
| P2 Upstream Acquisition Co, Senior Secured First Lien Term Loan, 3M US L + 4.00%, 10/30/2020 | 2,723,023 | 2,688,413 |
| Park Place Technologies LLC, Senior Secured First Lien Term Loan, 3M US L + 4.00%, 03/21/2025 ^{(b)(c)} | 1,569,231 | 1,573,154 |
| Ping Identity Corp, Senior Secured First Lien Term Loan 1M US L + 3.75%, 1/23/2025 | 560,000 | 563,500 |
| Pomeroy Group LLC, Senior Secured First Lien Initial Term Loan, 3M US L + 6.00%, 11/12/2021 | 1,477,387 | 1,472,770 |
| Project Alpha Intermediate Holding Inc, Senior Secured First Lien Term Loan, 3M US L + 3.50%, 04/26/2024 | 3,383,893 | 3,345,113 |
| Project Leopard Holdings Inc, Senior Secured First Lien 2018 Repricing Term Loan, 1M US L + 4.00%, 7/7/2023 | 1,826,672 | 1,846,656 |
| Project Silverback Holdings Corp, Senior Secured First Lien Term B Loan, 3M US L + 3.50%, 08/21/2024 | 756,761 | 758,652 |
| Quest Software US Holdings Inc, Senior Secured First Lien Refinancing Term Loan, 3M US L + 5.50%, 10/31/2022 | 5,983,858 | 6,103,565 |
| Ramundsen Public Sector LLC, Senior Secured First Lien Term Loan, 1M US L + 4.25%, 02/01/2024 | 326,374 | 328,821 |
| Riverbed Technology Inc, Senior Secured First Lien Amendment Term Loan, 1M US L + 3.25%, 04/24/2022 | 992,140 | 989,912 |
| Rocket Software Inc, Senior Secured First Lien Term Loan, 3M US L + 4.25%, 10/14/2023 ^(c) | 2,229,852 | 2,243,788 |

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| SciQuest Inc, Senior Secured First Lien Term Loan, 1M US L + 4.00%, 12/20/2024 ^(b) | 2,076,923 | 2,087,308 |
| SCS Holdings I Inc, Senior Secured First Lien New Tranche B Term Loan, 1M US L + 4.25%, 10/30/2022 | 1,426,775 | 1,443,419 |
| SMS Systems Maintenance Services Inc, Senior Secured First Lien Initial Term Loan, 1M US L + 5.00%, 10/30/2023 | 3,896,130 | 3,610,427 |
| Solarwinds Holdings Inc, Senior Secured First Lien Refinancing Term Loan, 1M US L + 3.00%, 02/05/2024 | 1,851,609 | 1,862,025 |
| Sungard Availability Services Capital Inc, Senior Secured Extended Term B Loan, 1M US L + 7.00%, 09/30/2021 | 574,162 | 540,717 |
| TIBCO Software Inc, Senior Secured First Lien Term B-1 Loan, 1M US L + 3.50%, 12/04/2020 | 911,703 | 916,074 |
| Veritas US Inc, Senior Secured First Lien Term Loan B Facility, 3M US L + 4.50%, 01/27/2023 | 1,819,864 | 1,815,160 |
| | | 67,460,684 |
| Hotels, Gaming and Leisure - 1.30% | | |
| AP Gaming I LLC, Senior Secured First Lien 2018 Refinancing Term B Loan, 1M US L + 4.25%, 02/15/2024 | 3,473,269 | 3,524,291 |
| Media Advertising, Printing and Publishing - 1.38% | | |
| Southern Graphics Inc, Senior Secured First Lien Initial Term Loan, 1M US L + 3.50%, 12/31/2022 | 2,217,585 | 2,237,909 |
| Southern Graphics Inc, Senior Secured Second Lien Term Loan, 1M US L + 7.50%, 12/31/2023 | 1,500,000 | 1,514,062 |
| | | 3,751,971 |

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| | Principal Amount | Value |
|--|---------------------|------------|
| Media Diversified and Production - 0.13% | | |
| Shutterfly Inc, Senior Secured First Lien Term B-2 Loan, 3M US L + 2.75%, 08/17/2024 ^(c) | \$358,696 | \$360,937 |
| Metals and Mining - 1.52% | | |
| American Rock Salt Company LLC, Senior Secured First Lien Term Loan, 3M US L + 3.75%, 03/21/2025 ^{(b)(c)} | 1,017,391 | 1,024,386 |
| Canam Steel Corp, Senior Secured First Lien Closing Date Term Loan, 1M US L + 5.50%, 07/01/2024 ^(b) | 1,881,839 | 1,900,657 |
| Murray Energy Corp, Senior Secured First Lien Term B-2 Non-PIK Loan, 3M US L + 7.25%, 04/16/2020 | 980,270 | 832,411 |
| Phoenix Services International LLC, Senior Secured First Lien Term Loan, 1M US L + 3.75%, 03/01/2025 | 364,286 | 368,384 |
| | | 4,125,838 |
| Retail - 3.93% | | |
| Academy Ltd, Senior Secured First Lien Initial Term Loan, 1M US L + 4.00%, 07/01/2022 | 418,745 | 335,205 |
| Apro LLC, Senior Secured First Lien Initial Term Loan, 2M US L + 4.00%, 08/08/2024 | 796,610 | 803,083 |
| Ascena Retail Group Inc, Senior Secured First Lien Tranche B Term Loan, 1M US L + 4.50%, 08/19/2022 | 1,255,537 | 1,110,252 |
| EG America LLC, Senior Secured First Lien Term B Loan, 3M US L + 4.00%, 02/07/2025 ^(c) | 2,558,824 | 2,556,265 |
| EG Group Limited, Senior Secured First Lien Term B Loan, 3M US L + 4.50%, 02/07/2025 ^(c) | 208,333 | 208,125 |
| Fairway Group Acquisition Company, Senior Secured First Lien First Out Term Loan, PIK 12.00%, 01/03/2020 ^(b) | 279,495 | 279,495 |
| Fairway Group Acquisition Company, Senior Secured First Lien Last Out Term Loan, PIK 10.00%, 01/03/2020 ^(b) | 182,210 | 92,380 |
| Fairway Group Holdings Corp, Senior Secured First Lien Subordinated Term Loan, PIK 11.00%, 10/04/2021 ^(b) | 160,257 | – |
| FullBeauty Brands Holdings Corp, Senior Secured First Lien Term Loan, 1M US L + 4.75%, 10/14/2022 | 835,563 | 480,829 |
| Neiman Marcus Group Ltd LLC, Senior Secured First Lien Other Term Loan, 1M US L + 3.25%, 10/25/2020 | 1,248,858 | 1,082,498 |
| Petco Animal Supplies Inc, Senior Secured First Lien Second Amendment Term Loan, 3M US L + 3.00%, 1/26/2023 | 655,689 | 483,206 |
| Spencer Gifts LLC, Senior Secured First Lien Term B-1 Loan, 2M US L + 4.25%, 07/16/2021 | 3,690,906 | 3,189,571 |
| Sports Authority (The), Senior Secured First Lien Term B Loan, 6M US L + 0.00%, 11/16/2017 ^(d) | 4,485,107 | 34,401 |
| | | 10,655,310 |
| Services - Business - 22.85% | | |
| Access CIG LLC, Senior Secured First Lien Term B Loan, 1M US L + 3.75%, 02/27/2025 | 631,264 | 639,155 |
| | 967,688 | 950,061 |

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|---|-----------|-----------|
| Advantage Sales & Marketing Inc, Senior Secured First Lien Incremental Term B-2 Loan, 3M US L + 3.25%, 07/25/2021 | | |
| Advantage Sales & Marketing Inc, Senior Secured First Lien Initial term Loan, 3M US L + 3.25%, 07/23/2021 | 1,468,792 | 1,442,038 |
| Advantage Sales & Marketing Inc, Senior Secured Second Lien Initial Term Loan, 3M US L + 6.50%, 07/25/2022 | 3,248,461 | 3,128,966 |
| AqGen Ascensus Inc, Senior Secured Delayed Draw First Lien Term Loan, 3M US L + 3.50%, 12/05/2022 ^{(b)(e)} | 592,667 | 597,112 |
| AqGen Ascensus Inc, Senior Secured First Lien Additional Term Loan, 3M US L + 3.50%, 12/05/2022 | 1,206,692 | 1,219,513 |
| BMC Acquisition Inc, Senior Secured First Lien Initial Term Loan, 3M US L + 5.25%, 12/18/2024 ^(b) | 872,813 | 874,994 |
| Crossmark Holdings Inc, Senior Secured First Lien Term Loan, Series 0000, 3M US L + 3.50%, 12/20/2019 | 5,977,686 | 2,988,843 |
| DG Investment Intermediate Holdings 2 Inc, Senior Secured First Lien Term Loan, 3M US L + 3.00%, 02/03/2025 | 233,929 | 233,929 |
| DG Investment Intermediate Holdings 2 Inc, Senior Secured Second Lien Initial Term Loan, 3M US L + 6.75%, 02/01/2026 ^(b) | 465,517 | 472,500 |
| Explorer Holdings Inc, Senior Secured First Lien Initial Term Loan, 3M US L + 3.75%, 05/02/2023 | 2,984,810 | 3,012,808 |
| FHC Health Systems Inc, Senior Secured First Lien Initial Term Loan, 1M US L + 4.00%, 12/23/2021 ^(b) | 1,869,736 | 1,865,062 |
| GlobalLogic, Holdings Inc, Senior Secured First Lien Refinancing Term B Loan, 3M US L + 3.75%, 06/20/2022 ^(b) | 2,766,981 | 2,791,192 |

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| | Principal Amount | Value |
|--|---------------------|-------------|
| Services - Business (continued) | | |
| Information Resources Inc, Senior Secured First Lien Initial Bluebird Term Loan, 3M US L + 8.25%, 01/20/2025 | \$2,000,000 | \$2,012,500 |
| Information Resources Inc, Senior Secured First Lien Initial Term Loan, 3M US L + 4.25%, 01/18/2024 | 2,456,576 | 2,478,071 |
| Inmar Inc, Senior Secured First Lien Initial Term Loan, 1M US L + 3.50%, 05/01/2024 | 1,600,806 | 1,611,812 |
| Inmar Inc, Senior Secured Second Lien Initial Term Loan, 1M US L + 8.00%, 05/01/2025 | 1,183,432 | 1,190,089 |
| LD Intermediate Holdings Inc, Senior Secured First Lien Initial Term Loan, 3M US L + 5.875%, 12/09/2022 | 2,056,269 | 1,850,642 |
| Output Services Group Inc, Senior Secured First Lien Term Loan, 3M US L + 4.50%, 03/21/2024 ^{(b)(c)} | 372,295 | 374,156 |
| Packers Holdings LLC, Senior Secured First Lien Initial Term Loan, 1M US L + 3.25%, 12/04/2024 | 332,500 | 333,677 |
| Polyconcept North America Holdings Inc, Senior Secured First Lien Closing Date Term Loan, 3M US L + 3.75%, 8/16/2023 ^(c) | 2,073,260 | 2,087,079 |
| PricewaterhouseCoopers LLP, Senior Secured First Lien Term Loan, 3M US L + 3.25%, 03/14/2025 ^{(b)(c)} | 481,250 | 483,656 |
| PricewaterhouseCoopers LLP, Senior Secured Second Lien Term Loan, 3M US L + 7.50%, 03/16/2026 ^{(b)(c)} | 440,000 | 442,200 |
| Prometric Holdings Inc, Senior Secured First Lien Initial Term Loan, 3M US L + 3.00%, 01/29/2025 | 175,325 | 176,695 |
| PT Intermediate Holdings III LLC, Senior Secured First Lien Term B Loan, 3M US L + 4.00%, 12/9/2024 ^(b) | 1,065,900 | 1,079,224 |
| PT Intermediate Holdings III LLC, Senior Secured Second Lien Initial Loan, 3M US L + 8.00%, 12/08/2025 ^(b) | 1,540,000 | 1,563,100 |
| Red Ventures LLC, Senior Secured First Lien Term Loan, 1M US L + 4.00%, 11/08/2024 | 3,661,600 | 3,698,600 |
| Sedgwick Claims Management Services Inc, Senior Secured First Lien Initial Tranche B Term Loan, 3M US L + 2.75%, 02/28/2021 ^(c) | 2,555,556 | 2,557,792 |
| Sedgwick Claims Management Services Inc, Senior Secured New Second Lien B Facility, 3M US L + 5.75%, 02/28/2022 ^{(b)(c)} | 1,463,415 | 1,474,390 |
| Sedgwick Claims Management Services Inc, Senior Secured Second Lien Incremental Term Loan, 3M US L + 5.75%, 02/28/2022 | 2,075,472 | 2,089,481 |
| Sedgwick Claims Management Services Inc, Senior Secured Second Lien Initial Term Loan, 1M US L + 5.75%, 02/28/2022 | 1,845,960 | 1,858,420 |
| SurveyMonkey Inc, Senior Secured First Lien Term Loan, 3M US L + 4.50%, 04/13/2024 ^(b) | 3,506,975 | 3,498,207 |
| Thoughtworks Inc, Senior Secured Initial Term Loan, 1M US L + 4.50%, 10/12/2024 | 1,000,000 | 1,008,125 |
| Travel Click Inc, Senior Secured First Lien Term Loan, 3M US L + 3.50%, 05/06/2021 ^{(b)(c)} | 2,912,842 | 2,927,406 |
| Travel Click Inc, Senior Secured Second Lien Initial Term Loan, 1M US L + 7.75%, 11/06/2021 | 1,666,667 | 1,670,317 |
| Travel Leaders Group LLC, Senior Secured First Lien Term B Loan, 3M US L + 4.50%, 01/25/2024 | 334,969 | 339,853 |
| TRC Companies Inc, Senior Secured First Lien Term Loan, 1M US L + 3.50%, 06/21/2024 ^(b) | 1,741,250 | 1,758,662 |
| | 3,200,000 | 3,224,000 |

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| Weld North Education LLC, Senior Secured First Lien Initial Term Loan, 3M US L + 4.25%, 02/15/2025 | | 62,004,327 |
| Services - Consumer - 5.01% | | |
| American Residential Services LLC, Senior Secured First Lien Term Loan, 1M US L + 4.00%, 6/30/2021 | 940,269 | 946,151 |
| Big Jack Holdings LP, Senior Secured First Lien Term B Loan, 1M US L + 4.00%, 04/05/2024 ^(b) | 631,570 | 637,096 |
| K-MAC Holdings Corp, Senior Secured First Lien Initial Term Loan, 3M US L + 3.25%, 03/07/2025 ^(c) | 625,000 | 628,984 |
| K-MAC Holdings Corp, Senior Secured Second Lien Initial Term Loan, 3M US L + 6.75%, 03/09/2026 ^(c) | 558,140 | 566,791 |
| KUEHG Corp, Senior Secured First Lien Term B-2 Loan, 3M US L + 3.75%, 08/12/2022 | 1,653,998 | 1,666,147 |
| KUEHG Corp, Senior Secured Second Lien Initial Term Loan, 3M US L + 8.25%, 08/15/2025 | 2,250,000 | 2,292,187 |
| Learning Care Group (US) No. 2 Inc, Senior Secured First Lien Initial Term Loan, 3M US L + 3.25%, 03/13/2025 ^(b) | 505,618 | 510,674 |
| Pearl Intermediate Parent LLC, Senior Secured First Lien Initial Term Loan, 1M US L + 2.75%, 02/14/2025 ^(c) | 401,997 | 398,355 |
| Pearl Intermediate Parent LLC, Senior Secured Second Lien Initial Term Loan, 1M US L + 6.25%, 02/13/2026 | 352,941 | 353,824 |
| Quidditch Acquisition Inc, Senior Secured First Lien Term B Loan, 3M US L + 7.00%, 03/14/2025 ^{(b)(c)} | 1,277,778 | 1,287,361 |
| Red Lobster Management LLC, Senior Secured First Lien Initial Term Loan, 1M US L + 5.25%, 07/28/2021 | 1,367,024 | 1,374,720 |

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| | Principal Amount | Value |
|---|---------------------|-------------|
| Services - Consumer (continued) | | |
| Renaissance Learning Inc, Senior Secured First Lien Initial Term Loan, 3M US L + 3.75%, 04/09/2021 | \$1,356,500 | \$1,364,415 |
| Renaissance Learning Inc, Senior Secured Second Lien Initial Term Loan, 3M US L + 7.00%, 04/11/2022 | 88,643 | 89,197 |
| Tacala Investment Corp, Senior Secured First Lien Term Loan, 1M US L + 3.25%, 01/31/2025 | 470,000 | 473,158 |
| Tacala Investment Corp, Senior Secured Second Lien Term Loan, 1M US L + 7.00%, 01/30/2026 | 993,103 | 1,014,212 |
| | | 13,603,272 |
| Telecommunications - 4.80% | | |
| Alorica Inc, Senior Secured First Lien Term B Loan, 1M US L + 3.75%, 06/30/2022 | 842,907 | 847,387 |
| Avaya Inc, Senior Secured First Lien Term Loan, 1M US L + 4.75%, 12/15/2024 | 2,376,854 | 2,396,807 |
| Cologix Holdings Inc, Senior Secured Second Lien Initial Term Loan, 1M US L + 7.00%, 03/20/2025 | 1,797,743 | 1,832,584 |
| Colorado Buyer Inc, Senior Secured Second Lien Initial Term Loan, 3M US L + 7.25%, 05/01/2025 | 300,751 | 301,457 |
| Frontier Communications Corp, Senior Secured First Lien Term B-1 Loan, 1M US L + 3.75%, 06/15/2024 | 292,526 | 289,358 |
| Greeneden US Holdings II LLC, Senior Secured First Lien Tranche B-3 Dollar Term Loan, 3M US L + 3.50%, 12/01/2023 | 612,390 | 616,650 |
| Masergy Holdings Inc, Senior Secured First Lien 2017 Replacement Term Loan, 3M US L + 3.25%, 12/15/2023 | 726,896 | 729,469 |
| Masergy Holdings Inc, Senior Secured Second Lien Initial Term Loan, 3M US L + 7.50%, 12/16/2024 | 588,972 | 593,881 |
| Mitel US Holdings Inc, Senior Secured First Lien Term B Term Loan, 1M US L + 3.75%, 9/25/2023 | 1,163,272 | 1,172,363 |
| Peak 10 Holding Corp, Senior Secured First Lien Term Loan, 3M US L + 3.50%, 08/01/2024 | 1,085,455 | 1,090,458 |
| Peak 10 Holding Corp, Senior Secured Second Lien Initial Term Loan, 3M US L + 7.25%, 08/01/2025 | 1,157,143 | 1,166,111 |
| Vertiv Group Corp, Senior Secured First Lien Term B Loan, 1M US L + 4.00%, 11/30/2023 | 1,980,000 | 1,991,959 |
| | | 13,028,484 |
| Transportation - Cargo - 0.25% | | |
| REP WWEX Acquisition Parent LLC, Senior Secured First Lien Term Loan, 3M US L + 4.00%, 02/05/2024 | 681,639 | 684,195 |
| Transportation - Consumer - 0.91% | | |
| Air Medical Group Holdings Inc, Senior Secured First Lien Term B Loan, 1M US L + 4.25%, 03/14/2025 | 1,992,500 | 2,012,116 |
| Lineage Logistics LLC, Senior Secured First Lien Term Loan, 1M US L + 3.00%, 02/16/2025 | 451,399 | 451,304 |
| | | 2,463,420 |

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| Utilities Electric - 4.71% | | |
| Eastern Power LLC, Senior Secured First Lien Term B Loan, 1M US L + 3.75%, 10/02/2023 | 1,003,046 | 1,019,973 |
| Exgen Texas Power LLC, Senior Secured First Lien Term Loan Non-PIK, 3M US L + 4.75%, 09/20/2021 ^(d) | 2,236,708 | 1,384,892 |
| Granite Acquisition Inc, Senior Secured First Lien Term C Loan, 3M US L + 3.50%, 12/17/2021 ^(c) | 62,857 | 63,800 |
| Granite Acquisition Inc, Senior Secured Second Lien Term B Loan, 3M US L + 7.25%, 12/19/2022 | 1,826,276 | 1,851,963 |
| Green Energy Partners / Stonewall LLC, Senior Secured First Lien Term B-1 Conversion Advance Loan, 3M US L + 5.50%, 11/13/2021 | 497,500 | 490,037 |
| Panda Liberty LLC, Senior Secured First Lien Construction B-1 Facility Term Loan, 3M US L + 6.50%, 08/21/2020 | 2,397,711 | 2,251,451 |
| Panda Patriot LLC (fka Moxie Patriot LLC), Senior Secured First Lien Construction B-1 Facility Term Loan, 3M US L + 5.75%, 12/18/2020 | 1,431,961 | 1,416,303 |
| Pike Corp, Senior Secured Initial Term Loan, 3M US L + 3.50%, 03/23/2025 ^(c) | 1,113,497 | 1,125,328 |
| Sandy Creek Energy Associates LP, Senior Secured First Lien Term Loan, 3M US L + 4.00%, 11/09/2020 | 1,914,353 | 1,610,928 |
| Southeast PowerGen LLC, Senior Secured First Lien Advance Term B Loan, 1M US L + 3.50%, 12/02/2021 | 1,668,555 | 1,576,784 |
| | | 12,791,459 |

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| | Principal Amount | Value |
|---|---------------------|-------------|
| Wholesale - 0.44% | | |
| Staples Inc, Senior Secured First Lien Initial Term Loan, 3M US L + 4.00%, 09/12/2024 | \$1,189,327 | \$1,180,258 |
| TOTAL FLOATING RATE LOAN INTERESTS | | |
| (Cost \$404,610,691) | | 398,607,239 |
| COLLATERALIZED LOAN OBLIGATIONS^(a) - 1.14% | | |
| Banking, Finance, Insurance and Real Estate - 1.14% | | |
| Barings CLO Ltd Series 2018-IA, 3M US L + 5.50%, 01/20/2031 ^{(b)(f)} | 875,000 | 858,615 |
| CIFC Funding 18-IA Ltd Series 2018-1A, 3M US L + 5.00%, 04/18/2031 ^{(b)(f)} | 725,000 | 722,248 |
| HPS Loan Management 6-2015 Ltd Series 2018-2015, 3M US L + 5.10%, 02/05/2031 ^{(b)(f)} | 834,000 | 830,679 |
| Neuberger Berman Loan Advisors CLO 27 Ltd Series 2018-27A, 3M US L + 5.20%, 01/15/2030 ^{(b)(f)} | 667,000 | 666,441 |
| | | 3,077,983 |
| TOTAL COLLATERALIZED LOAN OBLIGATIONS | | |
| (Cost \$3,101,000) | | 3,077,983 |
| CORPORATE BONDS - 8.22% | | |
| Aerospace and Defense - 0.58% | | |
| Engility Corp, Senior Unsecured Bond, 8.875%, 09/01/2024 | 1,500,000 | 1,565,175 |
| Banking, Finance, Insurance and Real Estate - 0.45% | | |
| AssuredPartners Inc, Senior Unsecured Bond, 7.000%, 08/15/2025 ^(f) | 682,000 | 675,180 |
| NFP Corp, Senior Secured Bond, 6.875%, 07/15/2025 ^(f) | 553,000 | 551,618 |
| | | 1,226,798 |
| Beverage, Food and Tobacco - 0.29% | | |
| PF Chang's China Bistro Inc, Senior Unsecured Bond, 10.250%, 06/30/2020 ^(f) | 1,000,000 | 785,000 |
| Capital Equipment - 0.34% | | |
| NWH Escrow Corp, Senior Secured Bond, 7.500%, 08/01/2021 ^(f) | 1,000,000 | 915,000 |
| Construction and Building - 2.20% | | |
| FBM Finance Inc, Senior Secured Bond, 8.250%, 08/15/2021 ^(f) | 1,950,000 | 2,047,500 |
| Great Lakes Dredge & Dock Corp, Senior Unsecured Bond, Series WI, 8.000%, 05/15/2022 | 2,080,000 | 2,137,200 |
| Zachry Holdings Inc, Senior Unsecured Bond, 7.500%, 02/01/2020 ^(f) | 1,750,000 | 1,771,875 |
| | | 5,956,575 |
| Containers, Packaging and Glass - 0.71% | | |
| ARD Securities Finance, Senior Secured Bond, 8.750%, 01/31/2023 ^{(f)(g)} | 300,000 | 315,000 |
| Coveris Holdings SA, Senior Unsecured Bond, 7.875%, 11/01/2019 ^(f) | 955,000 | 962,162 |
| Flex Acquisition Co Inc, Senior Unsecured Bond, 6.875%, 01/15/2025 ^(f) | 666,000 | 660,589 |
| | | 1,937,751 |

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| | | |
|---|-----------|-----------|
| Energy, Oil and Gas - 0.38% | | |
| Comstock Resources Inc, Senior Unsecured Bond, 10.00% Cash or 12.25% PIK%, 03/15/2020 ^(g) | 1,000,000 | 1,032,500 |
| Environmental Industries - 0.17% | | |
| GFL Environmental Inc, Senior Unsecured Bond, 9.875%, 02/01/2021 ^(f) | 431,000 | 455,783 |
| Healthcare and Pharmaceuticals - 1.36% | | |
| Avantor Inc, Senior Unsecured Bond, 9.000%, 10/01/2025 ^(f) | 1,733,000 | 1,701,589 |
| Team Health Holdings Inc, Senior Secured Bond, 6.375%, 02/01/2025 ^(f) | 1,000,000 | 862,600 |
| Tenet Healthcare, Senior Unsecured Bond, 7.000%, 08/01/2025 ^(f) | 1,143,000 | 1,128,713 |
| | | 3,692,902 |
| High Tech Industries - 1.04% | | |
| BMC Software Finance Inc, Senior Unsecured Bond, 8.125%, 07/15/2021 ^(f) | 1,000,000 | 1,003,750 |
| Boxer Parent Co Inc, Senior Unsecured Bond, 9.000%, 10/15/2019 ^{(f)(g)} | 502,000 | 502,627 |

| | Principal Amount | Value |
|---|---------------------|-----------------|
| High Tech Industries (continued) | | |
| Riverbed Technology Inc, Senior Unsecured Bond, 8.875%, 03/01/2023 ^(f) | \$ 1,385,000 | \$ 1,320,944 |
| | | 2,827,321 |
| Media Advertising, Printing and Publishing - 0.15% McGraw-Hill Global Education, Senior Unsecured Bond, 7.875%, 05/15/2024 ^(f) | 420,000 | 403,103 |
| Services - Business - 0.55% Infinity ACQ LLC / FI Corp, Senior Unsecured Bond, 7.250%, 08/01/2022 ^(f) | 1,500,000 | 1,496,250 |
| TOTAL CORPORATE BONDS (Cost \$22,077,274) | | 22,294,158 |
| | | Shares |
| COMMON STOCK - 0.03% Energy, Oil and Gas - 0.03% TE Holdings LLC (Templar), Class A ^{(b)(h)} | | 72,786 \$90,983 |
| TOTAL COMMON STOCK (Cost \$2,919,283) | | 90,983 |
| PREFERRED STOCK - 0.13% Energy, Oil and Gas - 0.13% TE Holdings LLC (Templar) ^{(b)(h)} | | 48,248 361,862 |
| TOTAL PREFERRED STOCK (Cost \$482,483) | | 361,862 |
| WARRANTS - 0.01% Energy, Oil and Gas - 0.01% Comstock Resources Inc, expires 6/20/2020 at \$0.01 ^(h) | | 3,438 25,201 |

| | |
|---|---------------|
| TOTAL WARRANTS (Cost \$-) | 25,201 |
| Total Investments - 156.45% (Cost \$433,190,731) | 424,457,426 |
| Liabilities in Excess of Other Assets - (7.06)% | (19,154,745) |
| Leverage Facility - (49.39)% | (134,000,000) |
| Net Assets - 100.00% | \$271,302,681 |

Amounts above are shown as a percentage of net assets as of March 31, 2018.

Investment Abbreviations:

LIBOR - London Interbank Offered Rate

PIK - Payment In Kind

Libor Rates:

1M US L - 1 Month LIBOR as of March 31, 2018 was 1.88%

2M US L - 2 Month LIBOR as of March 31, 2018 was 2.00%

3M US L - 3 Month LIBOR as of March 31, 2018 was 2.31%

(a) Floating or variable rate security. The reference rate is described above. The rate in effect as of March 31, 2018 is based on the reference rate plus the displayed spread as of the security's last reset date.

(b) The level 3 assets were valued using significant unobservable inputs as a result of unavailable quoted prices from an active market or the unavailability of other significant observable inputs.

(c) All or a portion of this position has not settled as of March 31, 2018. The interest rate shown represents the stated spread over the London Interbank Offered Rate ("LIBOR" or "L") or the applicable LIBOR floor; the Fund will not accrue interest until the settlement date, at which point the LIBOR will be established.

(d) Security is in default as of period end and is therefore non-income producing.

(e) A portion of this position was not funded as of March 31, 2018. The Portfolio of Investments records only the funded portion of each position. See Note 3 - Senior and Secured Floating Rate Loans.

(f) Security exempt from registration under Rule 144A of the Securities Act of 1933. Total market value of Rule 144A securities amounts to \$20,637,266, which represented approximately 7.61% of net assets as of March 31, 2018.

Such securities may normally be sold to qualified institutional buyers in transactions exempt from registration.

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

(h) Non-income producing security.

NOTE 1. ORGANIZATION

Blackstone / GSO Senior Floating Rate Term Fund (the “Fund” or “BSL”) is a diversified, closed-end management investment company. BSL was organized as a Delaware statutory trust on March 4, 2010. BSL was registered under the Investment Company Act of 1940, as amended (the “1940 Act”), on March 5, 2010. BSL commenced operations on May 26, 2010. Prior to that date, BSL had no operations other than matters relating to its organization and the sale and issuance of 5,236 common shares of beneficial interest in BSL to GSO / Blackstone Debt Funds Management LLC (the “Adviser”) at a price of \$19.10 per share. The Adviser serves as BSL’s investment adviser. BSL’s common shares are listed on the New York Stock Exchange (the “Exchange”) and trade under the ticker symbol “BSL.”

Absent shareholder approval to extend the term of BSL, the Fund was initially scheduled to dissolve on or about May 31, 2020. On November 17, 2017, the Fund’s shareholders approved extending the term of the Fund by two years by changing the Fund’s scheduled dissolution date from May 31, 2020 to May 31, 2022. Upon dissolution, BSL will distribute substantially all of its net assets to shareholders, after making appropriate provision for any liabilities. Pursuant to BSL’s Amended and Restated Agreement and Declaration of Trust (the “Declaration of Trust”), prior to the date of dissolution a majority of the Board of Trustees, with the approval of a majority of the shareholders entitled to vote (as defined in the 1940 Act), may extend the life of the Fund by a period of two years or such shorter time as may be determined. The dissolution date of the Fund may be extended an unlimited number of times. On March 31, 2017 the Fund announced an extension of the Fund’s reinvestment period. The extension will allow the Fund to continue to reinvest proceeds generated by maturities, prepayments and sales of investments until one year prior to the Fund’s scheduled dissolution date, which is currently May 31, 2022.

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, at least 80% of BSL’s assets will be invested in senior secured, floating rate loans (“Senior Loans”).

NOTE 2. SIGNIFICANT ACCOUNTING POLICIES

The following is a summary of significant accounting policies followed by the Fund in the preparation of its financial statements. The preparation of its financial statements is in accordance with accounting principles generally accepted in the United States of America (“GAAP”), which requires management to make estimates and assumptions that affect the reported amounts and disclosures in the financial statements. Actual results could differ from those estimates and these differences could be material. BSL is considered an investment company for financial reporting purposes under GAAP.

Portfolio Valuation: BSL’s net asset value (“NAV”) is determined daily on each day that the Exchange is open for business, as of the close of the regular trading session on the Exchange. The Fund calculates NAV per share by

subtracting liabilities (including accrued expenses or dividends) from the total assets (the value of the securities plus cash or other assets, including interest accrued but not yet received) and dividing the result by the total number of outstanding common shares of the Fund.

Loans are primarily valued by using a composite loan price from a nationally recognized loan pricing service. The methodology used by BSL's nationally recognized loan pricing provider for composite loan prices is to value loans at the mean of the bid and ask prices from one or more brokers or dealers. Corporate bonds, other than short-term investments, are valued at the price provided by a nationally recognized pricing service. The prices provided by the nationally recognized service are typically based on the mean of bid and ask prices for each corporate bond security. In determining the value of a particular investment, pricing services may use certain information with respect to transactions in such investments, quotations from dealers, pricing matrices, market transactions in comparable investments, various relationships observed in the market between investments and calculated yield measures based on valuation technology commonly employed in the market for such investments. Short-term debt investments, if any, having a remaining maturity of 60 days or less when purchased would be valued at cost adjusted for amortization of premiums and accretion of discounts. Equity securities for which market quotations are available are generally valued at the last sale price or official closing price on the primary market or exchange on which they trade. Any investments and other assets for which such current market quotations are not readily available are valued at fair value ("Fair Valued Assets") as determined in good faith by a committee of the Adviser ("Fair Valued Asset Committee") under procedures established by, and under the general supervision and responsibility of, the Fund's Board of Trustees. A Fair Valued Asset Committee meeting may be called at any time by any member of the Fair Valued Asset Committee. The pricing of all Fair Valued Assets and determinations thereof shall be reported by the Fair Valued Asset Committee to the Board at each regularly scheduled quarterly meeting.

Various inputs are used to determine the value of BSL's investments. Observable inputs are inputs that reflect the assumptions market participants would use in pricing the asset or liability developed based on market data obtained from sources independent of the reporting entity. Unobservable inputs are inputs that reflect the reporting entity's own assumptions about the assumptions market participants would use in pricing the asset or liability developed based on the best information available in the circumstances. The three-tier hierarchy of inputs is summarized in the three broad Levels listed below.

Level 1 — Unadjusted quoted prices in active markets for identical investments at the measurement date.

Level 2 — Significant observable inputs (including quoted prices for similar investments, interest rates, prepayment speeds, credit risk, etc.).

Level 3 — Significant unobservable inputs (including the Fund's own assumption in determining the fair value of investments).

The categorization of a value determined for investments and other financial instruments is based on the pricing transparency of the investment and other financial instrument and does not necessarily correspond to the Fund's perceived risk of investing in those securities. Investments measured and reported at fair value are classified and disclosed in one of the following levels within the fair value hierarchy based on the lowest level of input that is significant to the fair value measurement.

The following table summarizes valuation of BSL's investments under the fair value hierarchy levels as of March 31, 2018:

Blackstone / GSO Senior Floating Rate Term Fund

| | Level 1 - Quoted Prices | Level 2 - Significant Observable Inputs | Level 3 - Significant Unobservable Inputs | Total |
|---|----------------------------------|--|--|-------------|
| Investments in Securities at Value* | | | | |
| Floating Rate Loan Interests | | | | |
| Aerospace and Defense | \$ — | \$5,425,107 | \$ 1,280,433 | \$6,705,540 |
| Automotive | — | 11,444,656 | 1,071,053 | 12,515,709 |
| Banking, Finance, Insurance and Real Estate | — | 26,638,928 | 3,958,285 | 30,597,213 |
| Beverage, Food and Tobacco | — | 11,202,447 | 2,069,015 | 13,271,462 |
| Capital Equipment | — | 6,227,903 | 4,268,557 | 10,496,460 |

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| | | | | |
|---|------|---------------|--------------|---------------|
| Chemicals, Plastics and Rubber | – | 9,137,188 | 606,000 | 9,743,188 |
| Construction and Building | – | 22,209,812 | 2,301,920 | 24,511,732 |
| Containers, Packaging and Glass | – | 13,580,196 | 25,797 | 13,605,993 |
| Energy, Oil and Gas | – | 12,338,740 | 103,074 | 12,441,814 |
| Environmental Industries | – | 251,387 | 1,724,132 | 1,975,519 |
| Healthcare and Pharmaceuticals | – | 47,927,799 | 8,864,917 | 56,792,716 |
| High Tech Industries | – | 59,561,388 | 7,899,296 | 67,460,684 |
| Metals and Mining | – | 1,200,795 | 2,925,043 | 4,125,838 |
| Retail | – | 10,283,435 | 371,875 | 10,655,310 |
| Services - Business | – | 41,802,466 | 20,201,861 | 62,004,327 |
| Services - Consumer | – | 11,168,141 | 2,435,131 | 13,603,272 |
| Other | – | 48,100,462 | – | 48,100,462 |
| Collateralized Loan Obligations | | | | |
| Banking, Finance, Insurance and Real Estate | – | – | 3,077,983 | 3,077,983 |
| Corporate Bonds | – | 22,294,158 | – | 22,294,158 |
| Common Stock | | | | |
| Energy, Oil and Gas | – | – | 90,983 | 90,983 |
| Preferred Stocks | | | | |
| Energy, Oil and Gas | – | – | 361,862 | 361,862 |
| Warrants | – | 25,201 | – | 25,201 |
| Total | \$ – | \$360,820,209 | \$63,637,217 | \$424,457,426 |

**Refer to the Fund's Portfolio of Investments for a listing of securities by type.*

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The changes of the fair value of investments for which BSL has used Level 3 inputs to determine the fair value are as follows:

| Blackstone/GSO Senior Floating Rate Term Fund | Floating Rate Loan Interests | Collateralized Loan Obligations | Common Stock | Preferred Stock | Total |
|--|------------------------------|---------------------------------|--------------|-----------------|--------------|
| Balance as of December 31, 2017 | \$59,352,858 | \$ - | \$ 118,278 | \$446,297 | \$59,917,433 |
| Accrued discount/ premium | 21,774 | - | - | - | 21,774 |
| Realized Gain/(Loss) | 120,563 | - | - | - | 120,563 |
| Change in Unrealized Appreciation/(Depreciation) | 158,474 | (23,017) | (27,295) | (84,435) | 23,727 |
| Purchases | 16,084,691 | 3,101,000 | - | - | 19,185,691 |
| Sales Proceeds | (13,487,019) | - | - | - | (13,487,019) |
| Transfer into Level 3 | 18,573,511 | - | - | - | 18,573,511 |
| Transfer out of Level 3 | (20,718,463) | - | - | - | (20,718,463) |
| Balance as of March 31, 2018 | \$60,106,389 | \$ 3,077,983 | \$90,983 | \$361,862 | \$63,637,217 |
| Net change in unrealized appreciation/(depreciation) included in the Statements of Operations attributable to Level 3 investments held at March 31, 2018 | \$508,479 | \$ (23,017) | \$(27,295) | \$(84,435) | \$373,732 |

Information about Level 3 fair value measurements as of March 31, 2018:

| Blackstone / GSO Senior Floating Rate Term Fund Assets | Fair Value | Valuation Technique(s) | Unobservable Input(s) | Value/Range |
|--|--------------|------------------------------------|---------------------------------|-------------|
| Floating Rate Loan Interests | \$59,734,514 | Third-party vendor pricing service | Broker quotes | N/A |
| Floating Rate Loan Interests | \$371,875 | Performance Multiple Methodology | Revenue Multiple ^(a) | 0.13x |
| Collateralized Loan Obligations | \$3,077,983 | Third-party vendor pricing service | Broker quotes | N/A |
| Common Stock | \$90,983 | Third-party vendor pricing service | Broker quotes | N/A |
| Preferred Stock | \$361,862 | Third-party vendor pricing service | Broker quotes | N/A |

^(a) A change to the unobservable input may result in a significant change to the value of the investment as follows:

| Unobservable Input | Impact to Value if Input Increases | Impact to Value if Input Decreases |
|--------------------|------------------------------------|------------------------------------|
| Revenue Multiple | Increase | Decrease |

The Fund evaluates transfers into or out of Level 1, 2 and 3 as of the end of the reporting period. There were no transfers between Level 1 and 2 during the period. Securities were transferred from Level 2 to Level 3 because of a lack of observable market data due to decrease in market activity and information for these securities. Other securities were moved from Level 3 to Level 2 as observable inputs were available for purposes of valuing those assets.

Securities Transactions and Investment Income: Securities transactions are recorded on trade date for financial reporting purposes. Interest income, including accretion of discount and amortization of premium, is recorded on the accrual basis. Realized gains and losses from securities transactions and foreign currency transactions, if any, are recorded on the basis of identified cost.

NOTE 3. SENIOR AND SECURED FLOATING RATE LOANS

BSL defines "Senior Loans" as first lien senior secured, floating rate loans that are made to U.S. and, to a limited extent, non-U.S. corporations, partnerships and other business entities ("Borrowers"), which operate in various industries and geographical regions. Under normal market conditions, at least 80% of BSL's Managed Assets (defined below) will be invested in Senior Loans. BSL defines "Managed Assets" as total assets (including any assets attributable to any leverage used) minus the sum of BSL's accrued liabilities (other than liabilities related to the principal amount of leverage). At March 31, 2018, 83.80% of BSL's Managed Assets were held in Senior Loans.

Loans hold a senior position in the capital structure of a business entity, are secured with specific collateral and have a claim on the assets and/or stock of the Borrower that is senior to that held by unsecured creditors, subordinated debt holders and stockholders of the Borrower.

At March 31, 2018, BSL had unfunded delayed draw term loans of \$1,358,506.

Loans often require prepayments from Borrowers' excess cash flows or permit the Borrowers to repay at their election. The degree to which Borrowers repay, whether as a contractual requirement or at their election, cannot be predicted with accuracy. As a result, the actual remaining maturity may be substantially less than the stated maturities shown. However, floating rate loans typically have an expected average life of two to four years. Floating rate loans typically have rates of interest which are re-determined periodically, either daily, monthly, quarterly or semi-annually by reference to a floating base lending rate, primarily the London Interbank Offered Rate (LIBOR), plus a premium or credit spread.

Loans are subject to the risk of payment defaults of scheduled interest or principal. Such non-payment could result in a reduction of income, a reduction in the value of the investment and a potential decrease in the net asset value of the Fund. Risk of loss of income is generally higher for subordinated unsecured loans or debt, which are not backed by a security interest in any specific collateral. There can be no assurance that the liquidation of any collateral securing a Loan would satisfy the Borrower's obligation to the Fund in the event of non-payment of scheduled interest or principal payments, or that such collateral could be readily liquidated.

Second lien loans generally are subject to similar risks as those associated with investments in first lien loans except that such loans are subordinated in payment and/or lower in lien priority to first lien holders. In the event of default on a second lien loan, the first priority lien holder has first claim to the underlying collateral of the loan. Second lien loans are subject to the additional risk that the cash flow of the Borrower and property securing the loan or debt, if any, may be insufficient to meet scheduled payments after giving effect to the senior obligations of the Borrower. At March 31, 2018, BSL had invested \$59,057,335 in second lien secured loans. Second lien secured loans are not considered Senior Loans for BSL.

Loans can be rated below investment grade or may also be unrated. As a result, the risks associated with Loans may be similar to the risks of other below investment grade securities, although they are senior and secured in contrast to other below investment grade securities, which are often subordinated or unsecured. BSL typically invests in Loans rated below investment grade, which are considered speculative because of the credit risk of the Borrowers. Such companies are more likely than investment grade issuers to default on their payments of interest and principal owed to BSL, and such defaults could reduce net asset value and income distributions. The amount of public information available with respect to below investment grade loans will generally be less extensive than that available for registered or exchange-listed securities. In evaluating the creditworthiness of Borrowers, the Adviser will consider, and may rely in part, on analyses performed by others. The Adviser's established best execution procedures and guidelines require trades to be placed for execution only with broker-dealer counterparties approved by the Counterparty Committee of the Adviser. The factors considered by the Counterparty Committee when selecting and approving brokers and dealers include, but are not limited to: (i) quality, accuracy, and timeliness of execution, (ii) review of the reputation, financial strength and stability of the financial institution, (iii) willingness and ability of the counterparty to commit capital, (iv) ongoing reliability and (v) access to underwritten offerings and secondary markets. The Counterparty Committee regularly reviews each broker-dealer counterparty based on the foregoing factors.

BSL may acquire Loans through assignments or participations. BSL typically acquires these Loans through assignment, and if BSL acquires a Loan through participation, will seek to elevate a participation interest into an assignment as soon as practicably possible. The purchaser of an assignment typically succeeds to all the rights and obligations of the assigning institution and becomes a lender under the credit agreement with respect to the debt obligation. A participation typically results in a contractual relationship only with the institution participating out the interest, not with the Borrower. Sellers of participations typically include banks, broker-dealers, other financial institutions and lending institutions. The Adviser has adopted best execution procedures and guidelines to mitigate credit and counterparty risk in the atypical situation when BSL must acquire a Loan through a participation. BSL had no outstanding participations as of March 31, 2018.

NOTE 4. LEVERAGE

The Fund entered into a Credit Agreement (the "Agreement") with a bank to borrow money pursuant to a two-year revolving line of credit ("Leverage Facility") dated October 8, 2014, as amended on October 7, 2015, October 5, 2016, and October 4, 2017, to borrow up to a limit of \$142,000,000. Borrowings under the Agreement are secured by the assets of the Fund. Interest is charged at a rate of 1.00% above LIBOR, with LIBOR measured for the period commencing on the date of the making of such LIBOR Loan (or the last date upon which any other Loan was converted to, or continued as, such LIBOR Loan) and ending on the numerically corresponding day in the calendar month that is three (3), six (6) or nine (9) months thereafter, as the Fund may elect, or such other periods as the lender may agree in its sole and absolute discretion. Under the terms of the Agreement, the Fund must pay a commitment fee on any undrawn amounts. The commitment fee payable is 0.20% on the undrawn amounts. Interest and fees are payable quarterly. The Fund may elect to extend the Agreement for a further period with the consent of the lending bank. At March 31, 2018, BSL had borrowings outstanding under its Leverage Facility of \$134,000,000, at an interest rate of 2.70%. Due to the short term nature of the Agreement, face value approximates fair value at March 31, 2018. This fair value is based on Level 2 inputs under the three-tier fair valuation hierarchy (see Note 2). For the period ended March 31, 2018, the average borrowings under BSL's Leverage Facility and the average interest rate were \$132,222,222 and 2.67%, respectively.

Under the Agreement, the Fund has agreed to certain covenants and additional investment limitations while the leverage is outstanding. The Fund agreed to maintain asset coverage of three times over borrowings. Compliance with the investment restrictions and calculations are performed by the Fund's custodian, The Bank of New York Mellon.

The use of borrowings to leverage the common shares of the Fund can create risks. Changes in the value of the Fund's portfolio, including securities bought with the proceeds of leverage, are borne entirely by the holders of common shares of the Fund. All costs and expenses related to any form of leverage used by the Fund are borne entirely by common shareholders. If there is a net decrease or increase in the value of the Fund's investment portfolio, the leverage may decrease or increase, as the case may be, the net asset value per common share to a greater extent than if the Fund did not utilize leverage. During periods when the Fund is using leverage, the fees paid to the Adviser for advisory services and to ALPS for administrative services are higher than if the Fund did not use leverage because the fees paid are calculated on the basis of the Fund's Managed Assets, which include the assets purchased through leverage.

Item 2. Controls and Procedures.

(a) The Registrant's principal executive officer and principal financial officer have concluded that the Registrant's disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940, as amended) are effective based on their evaluation of these controls and procedures as of a date within 90 days of the filing date of this Report.

(b) There was no change in the Registrant's internal control over financial reporting (as defined in Rule 30a-3(d) under the Investment Company Act of 1940, as amended) that occurred during the Registrant's last fiscal quarter that has materially affected, or is reasonably likely to materially affect, the Registrant's internal control over financial reporting.

Item 3. Exhibits.

Separate certifications for the Registrant's principal executive officer and principal financial officer, as required by Rule 30a-2(a) under the Investment Company Act of 1940, as amended, are attached as Exhibit 99.CERT.

SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the Registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

Blackstone / GSO Senior Floating Rate Term Fund

By: /s/ Daniel H. Smith, Jr.
Daniel H. Smith, Jr. (Principal Executive Officer)
Chairman, Chief Executive Officer and President

Date: May 30, 2018

By: /s/ Doris Lee-Silvestri
Doris Lee-Silvestri (Principal Financial Officer)
Treasurer and Chief Financial Officer

Date: May 30, 2018

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the Registrant and in the capacities and on the dates indicated.

By: /s/ Daniel H. Smith, Jr.
Daniel H. Smith, Jr. (Principal Executive Officer)
Chairman, Chief Executive Officer and President

Date: May 30, 2018

By: /s/ Doris Lee-Silvestri
Doris Lee-Silvestri (Principal Financial Officer)
Treasurer and Chief Financial Officer

Date: May 30, 2018