

Blackstone / GSO Strategic Credit Fund
Form N-Q
May 27, 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: 811-22686

Blackstone / GSO Strategic Credit 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: March 31, 2015

Item 1. Schedule of Investments.

Blackstone / GSO Strategic Credit Fund

Portfolio of Investments
March 31, 2015 (Unaudited)

	Principal Amount	Market Value
FLOATING RATE LOAN INTERESTS ^(a) - 97.31%		
Aerospace and Defense - 3.57%		
Camp International Holding Company, Senior Secured First Lien 2013 Replacement Term Loan, 4.750%, 05/31/2019	\$5,358,477	\$5,405,364
Camp International Holding Company, Senior Secured Second Lien 2013 Replacement Term Loan, 8.250%, 11/29/2019	1,218,523	1,220,808
DAE Aviation Holdings Inc, Senior Secured First Lien Replacement Tranche B-1 Term Loan, 5.000%, 11/02/2018	3,951,276	3,970,420
DAE Aviation Holdings Inc, Senior Secured Second Lien Initial Term Loan, 7.750%, 08/05/2019	3,750,000	3,773,437
Landmark Aviation FBO Canada Inc, Senior Secured First Lien 2013 Specified Refinancing Canadian Term Loan, 4.750%, 10/25/2019	235,780	236,458
LM US Member LLC, Senior Secured First Lien 2013 Specified Refinancing US Term Loan, 4.750%, 10/25/2019	5,940,669	5,957,749
LM US Member LLC, Senior Secured Second Lien 2014 Specified Refinancing Term Loan, 8.250%, 01/25/2021	4,000,000	3,980,000
Standard Aero Limited, Senior Secured First Lien Replacement Tranche B-2 Term Loan, 5.000%, 11/02/2018	1,791,218	1,799,896
TurboCombustor Technology Inc, Senior Secured First Lien Initial Term Loan, 5.500%, 12/02/2020	2,777,344	2,779,663 29,123,795
Automotive - 1.64%		
American Tire Distributors Inc, Senior Secured First Lien New Term Loan, L+4.25%, 09/01/2021 ^(b)	1,807,474	1,817,641
CCC Information Services Inc, Senior Secured First Lien New Term Loan, 4.000%, 12/20/2019	2,954,660	2,949,741
Dealer Tire LLC, Senior Secured First Lien Initial Term Loan, 5.500%, 12/22/2021	2,482,258	2,521,056
Mitchell International Inc, Senior Secured First Lien Initial Term Loan, 4.500%, 10/13/2020	6,117,142	6,131,150 13,419,588
Banking, Finance, Insurance and Real Estate - 4.63%		
Alliant Holdings I Inc, Senior Secured First Lien Term B Loan, 4.250%, 12/20/2019	9,500,363	9,571,616
AmWins Group LLC, Senior Secured First Lien New Term Loan, 5.000%, 09/06/2019	2,673,628	2,703,707
AssuredPartners Capital Inc, Senior Secured First Lien Initial Term Loan, 4.500%, 04/02/2021	2,609,840	2,608,222
AssuredPartners Capital Inc, Senior Secured Second Lien Initial Term Loan, 7.750%, 04/02/2022	1,995,000 7,630,821	1,925,175 7,663,137

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Asurion LLC, Senior Secured First Lien Incremental Tranche B-1 Term Loan, 5.000%, 05/24/2019		
Cunningham Lindsey US Inc, Senior Secured First Lien Initial Term Loan, 5.000%, 12/10/2019	9,164,063	9,049,512
Opal Acquisition Inc, Senior Secured First Lien Term B Loan, 5.000%, 11/27/2020	4,266,975	4,274,528
		37,795,897
Beverage, Food and Tobacco - 3.94%		
AdvancePierre Foods Inc, Senior Secured Second Lien Term Loan, 9.500%, 10/10/2017	6,944,444	6,996,528
ARG IH Corp, Senior Secured First Lien Term Loan, 4.750%, 11/16/2020	987,500	992,951
CEC Entertainment Inc, Senior Secured First Lien Term B Loan, 4.000%, 02/15/2021	9,764,272	9,673,611
Fairway Group Acquisition Company, Senior Secured First Lien Term Loan, 5.000%, 08/17/2018	3,412,697	3,301,784
Performance Food Group Inc, Senior Secured First Lien Initial Term Loan, 6.250%, 11/14/2019	2,954,887	2,964,727
RGIS Services LLC, Senior Secured First Lien Extended Maturity Term Loan, 5.500%, 10/18/2017	2,946,835	2,747,924
Supervalu Inc, Senior Secured First Lien New Term Loan, 4.500%, 03/21/2019	2,913,565	2,929,546
Winebow Holdings Inc, Senior Secured First Lien Initial Term Loan, 4.750%, 07/01/2021	340,935	338,093
Winebow Holdings Inc, Senior Secured Second Lien Initial Term Loan, L+7.50%, 01/02/2022 ^(b)	2,387,283	2,232,110
		32,177,274

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	Principal Amount	Market Value
Capital Equipment - 2.36%		
Delachaux SA, Senior Secured First Lien Term B USD Loan, 5.250%, 10/28/2021	\$2,376,238	\$2,390,352
Dynacast International LLC, Senior Secured First Lien Term Loan, 5.250%, 01/28/2022	1,764,706	1,784,559
Mirror Bidco Corp, Senior Secured First Lien New Incremental Term Loan, 4.250%, 12/30/2019	4,751,379	4,746,437
Sensus USA Inc, Senior Secured Second Lien Term Loan, 8.500%, 05/09/2018	6,450,000	6,369,375
STS Operating Inc, Senior Secured First Lien Term Loan, 4.750%, 02/12/2021	2,072,093	2,056,552
Unifrax I LLC, Senior Secured First Lien New Term Dollar Loan, 4.250%, 11/28/2018	293,285	292,846
Virtuoso US LLC, Senior Secured First Lien Initial Term Loan, 4.750%, 02/11/2021	1,661,353	1,659,617
		19,299,738
Chemicals, Plastics and Rubber - 3.51%		
Axalta Coating Systems US Holdings Inc, Senior Secured First Lien Refinanced Term B Loan, 3.750%, 02/01/2020	1,393,179	1,387,160
Emerald Performance Materials LLC, Senior Secured First Lien Initial Term Loan, 4.500%, 07/30/2021	1,809,091	1,813,053
Ineos US Finance LLC, Senior Secured First Lien Dollar Term Loan, 3.750%, 05/04/2018	2,941,319	2,925,995
Pinnacle Operating Corporation, Senior Secured First Lien Term B Refinancing Loan, 4.750%, 11/15/2018	10,969,875	10,997,300
PQ Corporation, Senior Secured First Lien 2014 Term Loan, 4.000%, 08/07/2017	6,790,267	6,777,535
Solenis International LP, Senior Secured First Lien Initial Dollar Term Loan, 4.250%, 07/31/2021	872,807	868,718
Univar Inc, Senior Secured First Lien Term B Loan, 5.000%, 06/30/2017	3,929,460	3,929,185
		28,698,946
Construction and Building - 2.25%		
Atkore International Inc, Senior Secured First Lien Term Loan, 4.500%, 04/09/2021	4,168,500	4,137,236
Headwaters Incorporated, Senior Secured First Lien Term B Loan, L+3.50%, 03/24/2022 ^(b)	917,431	922,592
Jeld-Wen Inc, Senior Secured First Lien Initial Term Loan, 5.250%, 10/15/2021	3,990,000	4,016,574
Road Infrastructure Investment LLC, Senior Secured First Lien Term Loan, 4.250%, 03/31/2021	1,437,097	1,415,540
SRS Distribution Inc, Senior Secured First Lien Term Loan, 4.750%, 09/02/2019	2,844,079	2,849,426
Stardust Finance Holdings Inc, Senior Secured First Lien Term Loan, 6.500%, 03/14/2022	5,025,862	5,025,887
		18,367,255
Consumer Goods Durable - 2.34%		
Apex Tool Group LLC, Senior Secured First Lien Term Loan, 4.500%, 01/31/2020	1,744,337	1,722,532
Capital Safety North America Holdings Inc, Senior Secured First Lien Initial Term Loan, 3.750%, 03/29/2021	3,774,638	3,720,377
Hercules Achievement Inc, Senior Secured First Lien Initial Term Loan, 6.000%, 12/13/2021	4,987,500	5,047,774
Hillman Group Inc (The), Senior Secured First Lien Initial Term Loan, 4.500%, 06/30/2021	1,954,648	1,973,373
Leonardo Acquisition Corp, Senior Secured First Lien Term Loan, 4.250%, 01/31/2021	2,112,383	2,110,620

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MModal LLC, Senior Secured First Lien Term B Loan, 9.000%, 01/31/2020	4,883,794	4,521,587 19,096,263
Consumer Goods Non Durable - 1.87%		
Acosta Holdco Inc, Senior Secured First Lien Initial Term Loan, 5.000%, 09/27/2021	2,767,630	2,799,416
FGI Operating Company LLC, Senior Secured First Lien Term B Loan, 5.500%, 04/19/2019	1,959,827	1,915,731
Inmar Inc, Senior Secured Second Lien Initial Term Loan, 8.000%, 01/27/2022	7,534,198	7,418,059
New HB Acquisition LLC, Senior Secured First Lien Term B Loan, 6.750%, 04/09/2020	1,350,000	1,377,844
Reddy Ice Corporation, Senior Secured First Lien Term B Loan, 6.751%, 05/01/2019	1,964,912	1,738,947 15,249,997
Containers, Packaging and Glass - 3.79%		
Berlin Packaging LLC, Senior Secured First Lien Initial Term Loan, 4.500%, 10/01/2021	1,177,515	1,182,054
Berlin Packaging LLC, Senior Secured Second Lien Initial Term Loan, 7.750%, 10/03/2022	428,571	432,321
Charter Nex US Holdings Inc, Senior Secured First Lien Initial Term Loan, 5.250%, 02/07/2022	1,050,000	1,061,156
Exopack Holdings SA, Senior Secured First Lien USD Term Loan, 5.250%, 05/08/2019	1,481,250	1,492,670
Hilex Poly Co LLC, Senior Secured First Lien Term Loan, 6.000%, 12/06/2021	5,333,333	5,386,667
Multi Packaging Solutions Inc, Senior Secured First Lien Initial Dollar Tranche B Term Loan, 4.250%, 09/30/2020	10,190,301	10,164,825
Pelican Products Inc, Senior Secured First Lien New Term Loan, 5.250%, 04/10/2020	746,053	744,423

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	Principal Amount	Market Value
Containers, Packaging and Glass (continued)		
Pelican Products Inc, Senior Secured Second Lien Term Loan, 9.250%, 04/09/2021	\$1,312,500	\$1,305,938
Polarpak Inc, Senior Secured First Lien Canadian Borrower USD Term Loan, 4.500%, 06/08/2020	3,967,286	3,977,205
Signode Industrial Group, Senior Secured First Lien Initial Term B Loan, 3.750%, 05/03/2021	2,443,339	2,432,649
WNA Holdings Inc, Senior Secured First Lien USD Term Loan US Borrower, 4.500%, 06/08/2020	2,725,909	2,732,724
		30,912,632
Energy, Oil and Gas - 6.84%		
American Energy Marcellus LLC, Senior Secured First Lien Term Loan, 5.250%, 08/04/2020	7,407,407	6,314,815
Blackbrush Oil & Gas LP, Senior Secured Second Lien Term Loan, L+6.50%, 07/30/2021 ^(b)	6,212,389	5,047,566
Brock Holdings III Inc, Senior Secured Second Lien Initial Term Loan, Series 91, 10.000%, 03/16/2018	3,833,333	3,632,083
Chief Exploration & Development LLC, Senior Secured Second Lien Term Loan, 7.500%, 05/16/2021	752,941	701,741
CITGO Holding Inc, Senior Secured First Lien Term Loan, 9.500%, 05/12/2018	1,941,415	1,932,922
Crestwood Holdings LLC, Senior Secured First Lien Tranche B-1 Term Loan, 7.000%, 06/19/2019	5,381,562	5,097,361
Drillships Ocean Ventures Inc, Senior Secured First Lien Term Loan, 5.500%, 07/25/2021	3,341,418	2,798,438
EMG Utica LLC, Senior Secured First Lien Term Loan, 4.750%, 03/27/2020	1,888,112	1,772,465
Expro Finservices SARL, Senior Secured First Lien Initial Term Loan, 5.750%, 09/2/2021	1,596,875	1,367,612
Jonah Energy Inc, Senior Secured Second Lien Initial Term Loan, 7.500%, 05/12/2021	7,246,575	6,491,736
Sheridan Investment Partners I LLC, Senior Secured First Lien Tranche B-2 Term Loan, 4.250%, 10/01/2019	5,581,217	5,209,145
Sheridan Production Partners I-A LP, Senior Secured First Lien Tranche B-2 Term Loan, 4.250%, 10/01/2019	739,557	690,254
Sheridan Production Partners I-M LP, Senior Secured First Lien Tranche B-2 Term Loan, 4.250%, 10/01/2019	451,726	421,611
Stonewall Gas Gathering LLC, Senior Secured First Lien Term Loan, 8.750%, 01/28/2022	2,106,742	2,119,909
Templar Energy LLC, Senior Secured Second Lien Term Loan, 8.500%, 11/25/2020	8,146,154	5,578,445
Utex Industries Inc, Senior Secured Second Lien New Term Loan, 8.250%, 05/23/2022	3,181,818	2,593,182
W3 Co, Senior Secured First Lien Term Loan, 5.750%, 03/13/2020	1,095,652	958,696
W3 Co, Senior Secured Second Lien Term Loan, 9.250%, 09/14/2020	3,385,430	3,114,595
		55,842,576
Environmental Industries - 0.48%		
EnergySolutions LLC, Senior Secured First Lien Advance Term Loan, 6.750%, 05/29/2020	2,728,312	2,743,659
Wastequip LLC, Senior Secured First Lien Term Loan, 5.500%, 08/09/2019	1,196,087	1,197,582
		3,941,241
Forest Products and Paper - 0.07%		
W/S Packaging Group Inc, Senior Secured First Lien Term Loan, 5.000%, 08/09/2019	617,372	596,536

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Healthcare and Pharmaceuticals - 9.16%

Accellent Inc, Senior Secured First Lien Initial Term Loan, 4.500%, 03/12/2021	3,018,293	3,002,733
Alvogen Pharma US Inc, Senior Secured First Lien Term Loan, 7.000%, 05/23/2018	5,993,926	6,035,164
CHG Buyer Corporation, Senior Secured Second Lien Term Loan, 9.000%, 11/19/2020	2,517,391	2,527,876
Convatec Inc, Senior Secured First Lien Dollar Term Loan, 4.000%, 12/22/2016	3,752,023	3,766,093
CT Technologies Intermediate Holdings Inc, Senior Secured First Lien Initial Term Loan, 6.000%, 12/01/2021	504,354	509,397
Devix Topco - Prescrix Inc, Senior Secured First Lien Term B Loan, 4.250%, 05/03/2021	441,111	442,765
Devix Topco - Prescrix Inc, Senior Secured Second Lien Term Loan, 8.000%, 05/02/2022	4,000,000	4,020,000
Envision Acquisition Company LLC, Senior Secured First Lien Initial Term Loan, 5.750%, 11/04/2020	6,987,199	7,013,436
Generic Drug Holdings Inc, Senior Secured First Lien Term B-1 Loan, 5.000%, 08/17/2020	4,365,749	4,345,732
Ikaria Acquisition Inc, Senior Secured First Lien Term Loan, 5.000%, 02/12/2021	2,720,049	2,725,829
Medpace Holdings Inc, Senior Secured First Lien Initial Term Loan, 4.750%, 04/01/2021	1,404,895	1,412,215
National Mentor Holdings Inc, Senior Secured First Lien Initial Tranche B Term Loan, 4.750%, 01/29/2021	3,590,674	3,594,713
Onex Carestream Finance LP, Senior Secured Second Lien Term Loan, 9.500%, 12/09/2019	9,413,379	9,415,732
Par Pharmaceutical Companies, Inc, Senior Secured First Lien Term B-2 Loan, 4.000%, 09/30/2019	6,850,113	6,849,600

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	Principal Amount	Market Value
Healthcare and Pharmaceuticals (continued)		
Phillips-Medisize Corporation, Senior Secured First Lien Initial Term Loan, 4.750%, 06/16/2021	\$798,563	\$800,224
PRA Holdings Inc, Senior Secured First Lien Tranche B-1 Term Loan, 4.500%, 09/23/2020	3,829,195	3,845,354
Progressive Solutions LLC, Senior Secured First Lien Initial Term Loan, 5.500%, 10/22/2020	2,364,796	2,367,752
Progressive Solutions LLC, Senior Secured Second Lien Initial Term Loan, 9.500%, 10/22/2021	1,937,374	1,903,470
QoL Meds LLC, Senior Secured First Lien Term Loan, 5.500%, 07/15/2020	442,222	443,328
Sage Products Holdings III LLC, Senior Secured Second Lien Initial Term Loan, 9.250%, 06/13/2020	833,333	843,750
Smile Brands Group Inc, Senior Secured First Lien Term B Loan, 7.500%, 08/16/2019	4,098,324	3,729,475
Surgery Center Holdings Inc, Senior Secured First Lien Initial Term Loan, 5.250%, 11/03/2020	3,128,523	3,144,181
United Surgical Partners International Inc, Senior Secured First Lien New Tranche B Term Loan, 4.750%, 04/03/2019	2,089,500	2,092,770 74,831,589
High Tech Industries - 15.02%		
Ascend Learning LLC, Senior Secured First Lien Term Loan, 6.000%, 07/31/2019	863,353	867,130
Ascend Learning LLC, Senior Secured Second Lien Term Loan, 9.500%, 11/30/2020	1,030,303	1,027,727
Aspect Software Inc, Senior Secured First Lien Tranche B Term Loan, Series 28, L+5.50%, 05/07/2016 ^(b)	15,280,633	15,256,795
Blackboard Inc, Senior Secured First Lien Term B-3 Loan, 4.750%, 10/04/2018	10,355,650	10,368,594
Blue Coat Systems Inc, Senior Secured First Lien Term Loan, 4.000%, 05/31/2019	6,663,371	6,670,334
BMC Software Finance Inc, Senior Secured First Lien Initial US Term Loan, 5.000%, 09/10/2020	2,055,135	2,014,998
Compuware Corporation, Senior Secured First Lien Tranche B-2 Term Loan, 6.250%, 12/15/2021	3,990,000	3,878,619
EZE Software Group LLC, Senior Secured First Lien Term B-1 Loan, 4.000%, 04/06/2020	1,276,393	1,274,268
EZE Software Group LLC, Senior Secured Second Lien Term Loan, 7.250%, 04/05/2021	1,643,057	1,556,797
Flexera Software LLC, Senior Secured First Lien Term Loan, 4.500%, 04/02/2020	1,840,072	1,842,372
Flexera Software LLC, Senior Secured Second Lien Term Loan, 8.000%, 04/02/2021	2,000,000	1,970,000
Kronos Incorporated, Senior Secured Second Lien Initial Term Loan, 9.750%, 04/30/2020	3,846,991	3,945,571
Landslide Holdings Inc, Senior Secured First Lien Term Loan, 5.000%, 02/25/2020	5,450,141	5,456,954
MA FinanceCo LLC, Senior Secured First Lien Initial Tranche B Term Loan, 5.250%, 11/19/2021	5,273,192	5,294,285
Mitel US Holdings Inc, Senior Secured First Lien Term Loan, 5.250%, 01/31/2020	2,144,270	2,149,406
MSC Software Corporation, Senior Secured Second Lien Term Loan, L+7.50%, 05/28/2021 ^(b)	4,095,833	4,034,396
P2 Upstream Acquisition Co, Senior Secured First Lien Term Loan, 5.000%, 10/30/2020	4,232,143	4,128,984
Peak 10 Inc, Senior Secured First Lien Term Loan, 5.000%, 06/17/2021	2,461,400	2,462,951
Peak 10 Inc, Senior Secured Second Lien Initial Term Loan, L+7.25%, 06/17/2022 ^(b)	4,750,000	4,607,500

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ProQuest LLC, Senior Secured First Lien Initial Term Loan, 5.250%, 10/24/2021	2,394,000	2,404,103
Rocket Software Inc, Senior Secured First Lien Term Loan, 5.750%, 02/08/2018	2,789,456	2,801,088
Serena Software Inc, Senior Secured First Lien Term Loan, 7.500%, 04/14/2020	975,000	978,812
Ship Luxco 3 Sarl - WorldPay US Finance LLC, Senior Secured First Lien Facility B2A-II Term Loan, 5.250%, 11/29/2019	1,011,411	1,021,212
Sirius Computer Solutions Inc, Senior Secured First Lien Term Loan, 7.000%, 12/07/2018	4,280,769	4,318,226
Sophia LP, Senior Secured First Lien Term B-1 Loan, 4.000%, 07/19/2018	1,823,514	1,825,110
Sungard Availability Services Capital Inc, Senior Secured First Lien Tranche B Term Loan, 6.000%, 03/29/2019	997,481	882,771
Tech Finance & Co SCA, Senior Secured First Lien US Term Loan, 5.500%, 07/13/2020	9,082,414	9,159,070
Telx Group Inc (The), Senior Secured First Lien Initial Term Loan, 4.500%, 04/09/2020	5,955,000	5,940,112
TIBCO Software Inc, Senior Secured First Lien Term Loan, L+5.50%, 12/04/2020 ^(b)	5,213,841	5,223,617
Vertafore Inc, Senior Secured Second Lien Term Loan, 9.750%, 10/27/2017	9,250,000	9,322,289
		122,684,091
Hotels, Gaming and Leisure - 3.94%		
Alpha Topco Limited - Delta 2 (Lux) Sarl, Senior Secured First Lien Facility B3 (USD) Term Loan, 4.750%, 07/30/2021	2,373,451	2,363,316
Alpha Topco Limited - Delta 2 (Lux) Sarl, Senior Secured Second Lien Term Loan, 7.750%, 07/29/2022	4,000,000	3,981,660
Caesars Entertainment Operating Company, Senior Secured First Lien Term B-5-B Loan, 6.005%, 03/01/2017 ^(c)	4,331,541	3,968,775
Caesars Entertainment Operating Company, Senior Secured First Lien Term B-6-B Loan, 7.005%, 03/01/2017 ^(c)	1,735,590	1,601,359

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	Principal Amount	Market Value
Hotels, Gaming and Leisure (continued)		
Caesars Entertainment Resort Properties LLC, Senior Secured First Lien Term B Loan, 7.000%, 10/12/2020	\$10,449,128	\$9,913,610
Corner Investment Propco LLC, Senior Secured First Lien Term B Loan, 11.000%, 11/04/2019	2,990,689	2,986,951
Scientific Games International Inc, Senior Secured First Lien B-2 Term Loan, 6.000%, 10/01/2021	7,376,471	7,403,616 32,219,287
Media Advertising, Printing and Publishing - 0.29%		
Penton Media Inc, Senior Secured First Lien Term B Loan, 5.500%, 10/03/2019	2,364,000	2,377,794
Media Broadcasting and Subscription - 1.96%		
Clear Channel Communications, Senior Secured First Lien Tranche D Term Loan, 6.900%, 01/30/2019	7,291,667	6,947,828
Clear Channel Communications, Senior Secured First Lien Tranche E Term Loan, 7.653%, 07/30/2019	2,708,333	2,615,613
Cumulus Media Holdings Inc, Senior Secured First Lien Term Loan, 4.250%, 12/23/2020	4,304,579	4,236,782
Sable International Finance Ltd, Senior Secured First Lien Term Loan, 5.500%, 04/28/2017	2,192,654	2,199,484 15,999,707
Metals and Mining - 1.18%		
Arch Coal Inc, Senior Secured First Lien Term Loan, 6.250%, 05/16/2018	5,954,187	4,621,937
McJunkin Red Man Corporation, Senior Secured First Lien 2013 Term Loan, 5.000%, 11/08/2019	5,151,284	4,977,428 9,599,365
Retail - 8.14%		
Academy Ltd, Senior Secured First Lien Initial Term Loan, 4.500%, 08/03/2018	6,810,302	6,837,747
Albertson's LLC, Senior Secured First Lien Term B-2 Loan, 4.750%, 03/21/2019	2,700,373	2,723,825
Albertson's LLC, Senior Secured First Lien Term B-4 Loan, 5.500%, 08/25/2021	4,000,000	4,038,960
BJ's Wholesale Club Inc, Senior Secured First Lien 2013 (November) Replacement Term Loan, 4.500%, 09/26/2019	2,962,500	2,968,736
Container Store Inc (The), Senior Secured First Lien Term B Loan, 4.250%, 04/08/2019	2,694,267	2,690,900
DBP Holding Corp, Senior Secured First Lien Initial Term Loan, 5.250%, 10/11/2019	6,937,368	6,751,794
Neiman Marcus Group Ltd LLC, Senior Secured First Lien Other Term Loan, 4.250%, 10/26/2020	3,504,121	3,497,551
New Albertson's Inc, Senior Secured First Lien Term B Loan, 4.750%, 06/27/2021	6,020,740	6,049,580
Nine West Holdings Inc, Senior Secured First Lien Initial Term Loan, 4.750%, 10/08/2019	4,982,481	4,728,698
Payless Inc, Senior Secured First Lien Initial Term Loan, 5.000%, 03/11/2021	6,648,103	6,360,041
Payless Inc, Senior Secured Second Lien Initial Term Loan, 8.500%, 03/11/2022	1,845,543	1,716,355
Pier 1 Imports (US) Inc, Senior Secured First Lien Initial Term Loan, 4.500%, 04/30/2021	2,067,708	2,038,409
Smart & Final Stores LLC, Senior Secured First Lien Term Loan, 4.750%, 11/15/2019	12,727,804	12,811,362

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Sports Authority (The), Senior Secured First Lien Term B Loan, 7.500%, 11/16/2017	3,755,182	3,285,784 66,499,742
Services - Business - 7.05%		
Carecore National LLC, Senior Secured First Lien Term Loan, 5.500%, 03/05/2021	1,377,658	1,387,990
Crossmark Holdings Inc, Senior Secured First Lien Term Loan, 4.500%, 12/20/2019	3,090,007	2,974,132
Crossmark Holdings Inc, Senior Secured Second Lien Term Loan, 8.750%, 12/21/2020	2,000,000	1,830,000
eResearch Technology Inc, Senior Secured First Lien Term Loan, 6.000%, 05/02/2018	3,020,117	3,020,117
FHC Health Systems Inc, Senior Secured First Lien Initial Term Loan, 5.000%, 12/23/2021	3,750,000	3,772,275
FR Dixie Acquisition Corp, Senior Secured First Lien Initial Term Loan, 5.750%, 12/18/2020	5,197,368	4,320,312
Neff Rental LLC, Senior Secured Second Lien Closing Date Term Loan, 7.250%, 06/09/2021	2,112,791	2,078,459
Packaging Coordinators Inc, Senior Secured First Lien Term B Loan, 5.250%, 08/02/2021	4,659,512	4,627,478
Power Buyer LLC, Senior Secured First Lien Delayed Draw Term Loan, 4.250%, 05/06/2020	75,669	75,291
Power Buyer LLC, Senior Secured First Lien Initial Term Loan, 4.250%, 05/06/2020	1,413,540	1,406,473
Scitor Corporation, Senior Secured First Lien Term Loan, 5.000%, 02/15/2017	1,235,086	1,236,111
Sedgwick Claims Management Services Inc, Senior Secured Second Lien Incremental Term Loan, 6.750%, 02/28/2022	4,981,132	4,869,057
Sedgwick Claims Management Services Inc, Senior Secured Second Lien Initial Term Loan, 6.750%, 02/28/2022	2,545,455	2,488,182
SurveyMonkey.com LLC, Senior Secured First Lien Term Loan, 5.500%, 02/07/2019	5,505,278	5,539,686

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	Principal Amount	Market Value
Services - Business (continued)		
Transaction Network Services, Senior Secured First Lien Initial Term Loan, 5.000%, 02/14/2020	\$2,972,231	\$2,979,661
Transaction Network Services, Senior Secured Second Lien Initial Term Loan, L+8.00%, 08/14/2020 ^(b)	4,392,230	4,384,917
TravelCLICK Inc, Senior Secured Second Lien Initial Term Loan, 8.750%, 11/06/2021	2,750,000	2,701,875
Truven Health Analytics Inc, Senior Secured First Lien New Tranche B Term Loan, 4.500%, 06/06/2019	7,836,299	7,846,094 57,538,110
Services - Consumer - 2.21%		
Alliance Laundry Systems LLC, Senior Secured First Lien Initial Term Loan, 4.250%, 12/10/2018	2,623,881	2,635,912
California Pizza Kitchen Inc, Senior Secured First Lien Term Loan 5.250%, 03/29/2018	4,635,545	4,533,563
Monitronics International Inc, Senior Secured First Lien Term B Loan, 4.250%, 03/23/2018	6,290,668	6,304,035
NVA Holdings Inc, Senior Secured First Lien Term Loan, L+3.75%, 08/14/2021 ^(b)	1,031,127	1,033,705
NVA Holdings Inc, Senior Secured Second Lien Term Loan, 8.000%, 08/14/2022	826,001	829,098
Renaissance Learning Inc, Senior Secured First Lien Initial Term Loan, 4.500%, 04/09/2021	2,778,947	2,726,842 18,063,155
Sovereign and Public Finance - 0.35%		
IPC Corp, Senior Secured First Lien Initial Term Loan, 6.500%, 08/06/2021	2,837,838	2,860,895
Telecommunications - 1.87%		
Avaya Inc, Senior Secured First Lien Extended Term B-3 Loan, 4.652%, 10/26/2017	6,347,069	6,254,751
ConvergeOne Holdings Corporation, Senior Secured First Lien Initial Term Loan, 6.000%, 06/17/2020	2,835,714	2,833,942
Fairpoint Communications Inc, Senior Secured First Lien Term Loan, 7.500%, 02/14/2019	4,152,689	4,234,019
Nextgen Finance LLC, Senior Secured First Lien Term B Loan, 5.000%, 05/31/2021	1,985,000	1,910,563 15,233,275
Transportation Consumer - 1.78%		
Air Medical Group Holdings Inc, Senior Secured First Lien Term B-1 Loan, 5.000%, 06/30/2018	6,500,380	6,519,328
Lineage Logistics LLC, Senior Secured First Lien Term Loan, 4.500%, 04/07/2021	8,086,740	8,041,293 14,560,621
Utilities Electric - 6.70%		
Atlantic Power Limited Partnership, Senior Secured First Lien Term Loan, 4.750%, 02/24/2021	492,221	495,297
Chief Power Finance LLC, Senior Secured First Lien Term B Advance Loan, 5.750%, 12/31/2020	4,928,694	5,008,785
Exgen Texas Power LLC, Senior Secured First Lien Term Loan, 5.750%, 09/20/2021	5,366,044	5,392,875
	1,722,475	1,724,628

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FREIF NAP I Holdings III LLC, Senior Secured First Lien Term B Loan, L+3.75%, 03/18/2022 ^(b)		
FREIF NAP I Holdings III LLC, Senior Secured First Lien Term C Loan, L+3.75%, 03/18/2022 ^(b)	310,045	310,433
Granite Acquisition Inc, Senior Secured Second Lien Term B Loan, 8.250%, 12/19/2022	3,383,459	3,440,555
Green Energy Partners / Stonewall LLC, Senior Secured First Lien Term B-1 Conversion Advance Loan, 6.500%, 11/15/2021	185,185	187,037
Moxie Patriot LLC, Senior Secured First Lien Construction B-1 Facility Term Loan, 6.750%, 12/18/2020	462,963	466,435
Panda Liberty LLC, Senior Secured First Lien Construction B-1 Facility Term Loan, 7.500%, 08/21/2020	6,941,176	6,993,235
Panda Sherman Power LLC, Senior Secured First Lien Term Loan, L+7.50%, 09/14/2018 ^(b)	4,239,352	4,228,753
Panda Temple Power II LLC, Senior Secured First Lien Construction Term Loan, L+6.00%, 04/03/2019 ^(b)	10,045,455	9,894,773
Pike Corporation, Senior Secured First Lien Initial Term Loan, 5.500%, 12/22/2021	2,493,750	2,505,184
Sandy Creek Energy Associates LP, Senior Secured First Lien Term Loan, 5.000%, 11/09/2020	8,788,448	8,774,343
Star West Generation LLC, Senior Secured First Lien Term B Advance Loan, 4.250%, 03/13/2020	2,796,100	2,803,090
TPF II Power LLC, Senior Secured First Lien Term Loan, 5.500%, 10/02/2021	2,465,730	2,499,634
		54,725,057

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	Principal Amount	Market Value
Utilities, Oil & Gas - 0.37%		
EquiPower Resources Holdings LLC, Senior Secured First Lien Advance Term C Loan, 4.250%, 12/31/2019	\$2,982,174	\$2,983,292
TOTAL FLOATING RATE LOAN INTERESTS (Cost \$804,384,759)		794,697,718
CORPORATE BONDS - 45.08%		
Banking, Finance, Insurance and Real Estate - 3.52%		
Fly Leasing Limited, Senior Unsecured Bonds, 6.375%, 10/15/2021	4,100,000	4,069,250
Hockey Merger Sub 2 Inc, Senior Unsecured Bond, 7.875%, 10/01/2021 ^(d)	4,000,000	4,110,000
HUB Holdings LLC, Senior Unsecured Bond, 8.125%, 07/15/2019 ^{(d)(e)}	6,100,000	6,084,750
Onex York Acquisition Co, Senior Unsecured Bond, 8.500%, 10/01/2022 ^(d)	10,200,000	9,677,250
Opal Acquisition Inc, Senior Unsecured Bond, 8.875%, 12/15/2021 ^(d)	4,685,000	4,784,556
		28,725,806
Beverage, Food and Tobacco - 0.79%		
Alphabet Holding Co Inc, Senior Unsecured Bond, 7.750%, 11/01/2017 ^(e)	1,328,000	1,304,760
Dole Food Co Inc, Senior Secured Bond, 7.250%, 05/01/2019 ^(d)	2,500,000	2,543,750
US Foods Inc, Senior Unsecured Bond, 8.500%, 06/30/2019	2,500,000	2,631,250
		6,479,760
Capital Equipment - 0.87%		
Hardwoods Acquisition Inc, Senior Secured Bond, 7.500%, 08/01/2021 ^(d)	3,100,000	2,976,000
Terex Corporation, Senior Unsecured Bond, 6.000%, 05/15/2021	4,000,000	4,120,000
		7,096,000
Chemicals, Plastics and Rubber - 0.92%		
Pinnacle Operating Corporation, Senior Secured Bond, 9.000%, 11/15/2020 ^(d)	2,000,000	2,025,000
Sawgrass Merg Sub, Senior Secured Bond, 8.750%, 12/15/2020 ^(d)	6,000,000	5,520,000
		7,545,000
Construction and Building - 0.32%		
Zachry Holdings Inc, Senior Unsecured Bond, 7.500%, 02/01/2020 ^(d)	2,700,000	2,578,500
Consumer Goods Durable - 1.18%		
Hillman Group Inc (The), Senior Unsecured Bond, 6.375%, 07/15/2022 ^(d)	3,300,000	3,316,500
Serta Simmons Holdings LLC, Senior Unsecured Bond, 8.125%, 10/01/2020 ^(d)	6,000,000	6,345,000
		9,661,500
Consumer Goods Non Durable - 2.77%		
Anna Merger Sub Inc, Senior Unsecured Bond, 7.750%, 10/01/2022 ^(d)	6,575,000	6,813,344
Armored Autogroup Inc, Senior Unsecured Bond, 9.250%, 11/01/2018	7,850,000	8,075,687
Revlon Consumer Products Corporation, Senior Unsecured Bond, Series WI, 5.750%, 02/15/2021	6,000,000	6,225,000
Wolverine World Wide Inc, Senior Unsecured Bond, 6.125%, 10/15/2020	1,400,000	1,501,500
		22,615,531

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Containers, Packaging and Glass - 1.79%

Beverage Packaging Holdings Luxembourg II SA, Senior Unsecured Bond, 6.000%, 06/15/2017 ^(d)	1,000,000	1,010,000
Bway Holding Company, Senior Unsecured Bond, 9.125%, 08/15/2021 ^(d)	9,100,000	9,509,500
Coveris Holdings SA, Senior Unsecured Bond, 7.875%, 11/01/2019 ^(d)	4,000,000	4,110,000
		14,629,500

Energy, Oil and Gas - 8.07%

Atlas EN Hldgs Op Co / ATL, Senior Unsecured Bond, 9.250%, 08/15/2021 ^(d)	1,800,000	1,269,000
Atlas EN Hldgs OP Co / ATL, Senior Unsecured Bond, 7.750%, 01/15/2021	2,550,000	1,740,375
Calumet Specialty Prod, Senior Unsecured Bond: 9.625%, 08/01/2020	850,000	964,750
7.750%, 04/15/2023 ^(d)	6,600,000	6,707,250
Citgo Petroleum Corporation, Senior Secured Bond, 6.250%, 08/15/2022 ^(d)	3,200,000	3,120,000

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	Principal Amount	Market Value
Energy, Oil and Gas (continued)		
Compressco Partners, Senior Unsecured Bond, 7.250%, 08/15/2022 ^(d)	\$ 800,000	\$ 704,000
Crownrock LP / Crownrock F, Senior Unsecured Bond, 7.125%, 04/15/2020 ^(d)	5,000,000	5,006,250
CVR REF LLC / COFF FIN INC, Senior Secured Bond, 6.500%, 11/01/2022	5,000,000	5,025,000
Dynegy Finance I / II Inc, Senior Secured Bond, 7.625%, 11/01/2024 ^(d)	5,000,000	5,256,250
Energy XXI Gulf Coast Inc, Senior Unsecured Bond: 7.500%, 12/15/2021	1,650,000	602,250
6.875%, 03/15/2024 ^(d)	2,000,000	700,000
Genesis Energy LP, Senior Unsecured Bond, 5.750%, 02/15/2021	2,000,000	1,940,000
Jupiter Resources Inc, Senior Unsecured Bond, 8.500%, 10/01/2022 ^(d)	8,000,000	6,600,000
Lightstream Resources, Senior Unsecured Bond, 8.625%, 02/01/2020 ^(d)	6,100,000	4,422,500