SEC Form 3

FORM 3

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

## INITIAL STATEMENT OF BENEFICIAL OWNERSHIP OF SECURITIES

OMB APPROVAL

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Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934 or Section 30(h) of the Investment Company Act of 1940

| 1. Name and Address of Reporting Person* 2. Date of Event<br>Requiring Statement<br>(Month/Day/Year)   03/23/2007        |  |                | 3. Issuer Name <b>and</b> Ticker or Trading Symbol<br><u>GSC INVESTMENT CORP.</u> [ GNV ]        |  |   |   |   |  |
|--|--|----------------|--|--|---|---|---|--|
| (Last) (First) (Middle)<br>C/O GSC INVESTMENT CORP.  |  |                | 4. Relationship of Reporting Person(s) to Issuer<br>(Check all applicable)<br>Director 10% Owner |  | (Month/Day/Year)<br>r                                 |   |   |  |
| 12 E. 49TH. ST., SUITE 3200  |  |                | X Officer (give title below)   | Other (spe<br>below)                   | ·  0.   | 6. Individual or Joint/Group Filing (Check Applicable Line) |   |  |
| (Street)<br>NEW YORK NY 10017  |  |                | Vice President and   | Secretary                              |   |   | y One Reporting Person<br>y More than One<br>erson          |  |
| (City) (State) (Zip)   |  |                |  |  |   |   |   |  |
| Table I - Non-Derivative Securities Beneficially Owned   |  |                |  |  |   |   |   |  |
| 1. Title of Security (Instr. 4)  |  |                | Amount of Securities<br>neficially Owned (Instr. 4)  |  |   | 4. Nature of Indirect Beneficial Ownership<br>(Instr. 5)    |   |  |
| Table II - Derivative Securities Beneficially Owned       (e.g., puts, calls, warrants, options, convertible securities) |  |                |  |  |   |   |   |  |
| 1. Title of Derivative Security (Instr. 4)   | 2. Date Exercisable and<br>Expiration Date<br>(Month/Day/Year) |                | 3. Title and Amount of Securi<br>Underlying Derivative Securi                                    |  | 4.<br>Conversio<br>or Exercis<br>Price of             | e Form:   | 6. Nature of Indirect<br>Beneficial Ownership<br>(Instr. 5) |  |
| Explanation of Responses:  | Date Exp<br>Exercisable Dat                                    | piration<br>te | Title  | Amount<br>or<br>Number<br>of<br>Shares | Amount Derivative of<br>or Security (i<br>lumber<br>f | Direct (D)<br>or Indirect<br>(I) (Instr. 5)                 |   |  |

No securities are beneficially owned.

/s/ David L. Goret

04/03/2007 n Date

\*\* Signature of Reporting Person

Reminder: Report on a separate line for each class of securities beneficially owned directly or indirectly.

\* If the form is filed by more than one reporting person, see Instruction 5 (b)(v).

\*\* Intentional misstatements or omissions of facts constitute Federal Criminal Violations See 18 U.S.C. 1001 and 15 U.S.C. 78ff(a).

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, see Instruction 6 for procedure.

Persons who respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB Number.