
Invesco Floating Rate Fund

Quarterly Schedule of Portfolio Holdings

May 31, 2017



Schedule of Investments

May 31, 2017

(Unaudited)

	Interest Rate	Maturity Date	Principal Amount (000)	Value
Variable Rate Senior Loan Interests—92.04% ^{(a)(b)}				
Aerospace & Defense—1.94%				
Booz Allen Hamilton Inc., Term Loan B	3.24%	06/30/2023	\$ 1,392	\$ 1,403,917
Cadence Aerospace, LLC, Term Loan	7.50%	05/09/2018	2,420	2,355,167
Consolidated Aerospace Manufacturing, LLC, Term Loan	4.79%	08/11/2022	3,157	3,061,941
IAP Worldwide Services, Revolver Loan (Acquired 07/22/2014; Cost \$789,017) ^(c)	0.00%	07/18/2018	789	773,237
Revolver Loan (Acquired 07/22/2014; Cost \$87,669)	7.00%	07/18/2018	88	85,915
Second Lien Term Loan	8.00%	07/18/2019	1,008	987,527
Leidos Innovations Corp., Term Loan B	3.31%	08/16/2023	7,244	7,321,236
MHVC Acquisition Corp., Term Loan	6.30%	04/29/2024	2,145	2,164,712
TransDigm Inc., Term Loan D	4.14%	06/04/2021	6,885	6,921,177
Term Loan E	4.08%	05/16/2022	9,371	9,403,848
Term Loan F	4.04%	06/09/2023	18,931	18,989,383
				53,468,060
Air Transport—1.68%				
American Airlines, Inc., Term Loan	3.04%	06/27/2020	1,001	1,003,437
Term Loan	3.49%	10/10/2021	4,201	4,212,766
Term Loan B	3.49%	12/14/2023	5,881	5,898,549
Avolon TLB Borrower 1 (US) LLC, Term Loan B-1	3.26%	09/16/2020	2,214	2,237,876
Term Loan B-2	3.76%	03/21/2022	15,914	16,131,609
Delta Air Lines, Inc., Revolver Loan ^(c)	0.00%	10/18/2017	3,812	3,783,262
Gol LuxCo S.A. (Luxembourg), Term Loan	6.50%	08/31/2020	5,842	6,016,903
United Airlines, Inc., Term Loan B	3.42%	04/01/2024	6,948	7,006,845
				46,291,247
Automotive—1.56%				
Allison Transmission, Inc., Term Loan	3.03%	09/23/2022	2,106	2,128,453
American Axle & Manufacturing, Inc., Term Loan B	3.28%	04/06/2024	4,717	4,715,881
Britax US Holdings Inc., Term Loan	4.65%	10/15/2020	1,739	1,478,328
CH Hold Corp., First Lien Delayed Draw Term Loan ^(c)	0.00%	02/01/2024	192	191,687
Term Loan	4.04%	02/01/2024	1,901	1,916,871
Second Lien Term Loan	8.29%	02/01/2025	264	271,052
Dayco Products, LLC, Term Loan ^(d)	—	05/19/2023	1,891	1,898,005
Dealer Tire, LLC, Term Loan	4.94%	12/22/2021	53	53,584
FCA US, LLC, Term Loan B	2.99%	12/31/2018	3,481	3,511,081
Goodyear Tire & Rubber Co., Second Lien Term Loan	3.00%	04/30/2019	585	589,781
Key Safety Systems, Inc., Term Loan	5.68%	08/29/2021	2,829	2,854,398
Midas Intermediate Holdco II, LLC, Term Loan	3.90%	08/18/2021	4,139	4,158,315
Superior Industries International, Inc., Term Loan	7.75%	03/22/2018	EUR 580	652,015
ThermaSys Corp., Term Loan ^(d)	—	05/03/2019	4,155	3,804,862
Tower Automotive Holdings USA, LLC, Term Loan	3.75%	03/07/2024	5,437	5,437,010
Transtar Holding Co., Exit Term Loan ^(c)	0.00%	04/11/2022	320	320,321
Term Loan	1.00%	04/11/2022	695	648,508
Exit Term Loan	5.50%	04/11/2022	584	583,581
First Lien Term Loan	5.50%	04/11/2022	2,289	2,108,720

See accompanying notes which are an integral part of this schedule.

Invesco Floating Rate Fund

	Interest Rate	Maturity Date	Principal Amount (000)	Value
Automotive—(continued)				
Wand Intermediate I L.P., First Lien Term Loan	4.95%	09/17/2021	\$ 4,247	\$ 4,304,193
Second Lien Term Loan	8.33%	09/17/2022	1,406	1,416,597
				43,043,243
Beverage and Tobacco—0.28%				
Arctic Glacier U.S.A. Inc., Term Loan	5.29%	03/20/2024	1,396	1,416,209
Constellation Brands Canada, Inc. (Canada), First Lien Term Loan B-1	4.89%	12/15/2023	1,102	1,112,241
Culligan Holding, Inc., First Lien Term Loan B-1	5.00%	12/13/2023	3,826	3,862,290
Winebow Holdings, Inc., Second Lien Term Loan (Acquired 07/02/2014; Cost \$1,501,243)	8.54%	12/31/2021	1,508	1,417,689
				7,808,429
Building & Development—2.26%				
American Builders & Contractors Supply Co., Inc., Term Loan B-1	3.54%	10/31/2023	6,755	6,797,281
Beacon Roofing Supply, Inc., Term Loan	3.75%	10/01/2022	1,806	1,819,530
Capital Automotive L.P., Term Loan B-2	4.03%	03/24/2024	7,534	7,609,364
Second Lien Term Loan B	7.03%	03/24/2025	4,186	4,290,803
DiversiTech Holdings, Inc., Term Loan ^(d)	—	06/01/2024	1,385	1,391,137
Second Lien Term Loan ^(d)	—	06/01/2025	575	584,509
Forterra Finance, LLC, Term Loan	4.04%	10/25/2023	4,175	3,943,114
HD Supply, Inc., Term Loan B-1	3.90%	08/13/2021	475	479,606
Term Loan B-2	3.90%	10/17/2023	3,539	3,563,949
Mueller Water Products, Inc., Term Loan B	3.58%	11/25/2021	552	558,424
Quikrete Holdings, Inc., First Lien Term Loan	3.79%	11/15/2023	14,383	14,352,947
Re/Max LLC, Term Loan	3.90%	12/15/2023	4,879	4,901,727
Realogy Group LLC, Term Loan	3.29%	07/20/2022	11,798	11,898,801
				62,191,192
Business Equipment & Services—10.36%				
Acosta, Inc., Term Loan B-1	4.29%	09/26/2021	4,126	3,867,493
Allied Universal Holdco LLC, First Lien Term Loan	4.79%	07/28/2022	5,624	5,662,527
Incremental Delayed Draw Term Loan ^(c)	0.00%	07/28/2022	1,181	1,180,733
Alorica Inc., Term Loan B	5.79%	06/30/2022	2,477	2,495,345
Asurion LLC, Term Loan B-2	4.29%	07/08/2020	14,905	14,986,839
Second Lien Term Loan	8.54%	03/03/2021	12,922	13,086,439
Term Loan B-4	4.29%	08/04/2022	414	416,907
Term Loan B-5	4.04%	11/03/2023	3,885	3,920,367
Blucora, Inc., Term Loan	4.76%	05/22/2024	3,175	3,202,614
Brickman Group Ltd. LLC, Revolver Loan ^(c)	0.00%	12/18/2018	992	922,879
First Lien Term Loan	4.03%	12/18/2020	5,025	5,038,283
Second Lien Term Loan	7.50%	12/17/2021	519	522,693
Caraustar Industries, Inc., Term Loan	6.65%	03/09/2022	3,087	3,105,593
Change Healthcare Holdings, Inc., Term Loan	3.79%	03/01/2024	9,279	9,320,667
Checkout Holding Corp., Term Loan B	4.54%	04/09/2021	5,982	5,299,153
Cotiviti Corp., Term Loan A (Acquired 09/27/2016; Cost \$1,586,167)	3.40%	09/28/2021	1,591	1,585,441
First Lien Term Loan B	3.65%	09/28/2023	3,722	3,735,679
CRCI Holdings, Inc., Term Loan	6.65%	08/31/2023	2,340	2,357,498
Crossmark Holdings, Inc., First Lien Term Loan	4.65%	12/20/2019	4,508	3,307,401
Second Lien Term Loan	8.75%	12/21/2020	576	381,309

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	Interest Rate	Maturity Date	Principal Amount (000)	Value
Business Equipment & Services—(continued)				
DigitalGlobe, Inc., Term Loan	3.79%	01/15/2024	\$ 6,159	\$ 6,178,180
Dream Secured Bondco AB (Sweden), Term Loan B1C ^(d)	—	10/21/2022	EUR 5,000	5,652,189
Equinix, Inc., Term Loan B-1	3.54%	01/08/2023	703	710,032
First Data Corp., Term Loan	4.03%	07/10/2022	7,725	7,780,025
Term Loan	3.53%	04/26/2024	32,555	32,766,524
Gartner, Inc., Term Loan A	3.04%	03/16/2022	1,011	1,015,034
Incremental Term Loan B	3.04%	04/05/2024	1,254	1,265,512
Genesys Telecom Holdings, U.S., Inc., Term Loan B-1	5.00%	12/01/2023	EUR 936	1,066,693
Term Loan B-1	5.16%	12/01/2023	EUR 7,883	7,950,402
Global Payments, Inc., Term Loan B-2	3.04%	04/21/2023	4,847	4,884,500
Hillman Group, Inc., Term Loan	4.65%	06/30/2021	3,813	3,848,527
Information Resources, Inc., First Lien Term Loan	5.26%	01/18/2024	6,320	6,394,478
KAR Auction Services, Inc., Term Loan B-4	3.31%	03/11/2021	671	675,474
Term Loan B-5	3.56%	03/09/2023	8,002	8,040,272
Karman Buyer Corp., Second Lien Term Loan	7.54%	07/25/2022	2,649	2,602,323
Term Loan	4.29%	07/25/2021	10,350	10,260,561
Kronos Inc., Term Loan B	4.68%	11/01/2023	5,702	5,762,125
Learning Care Group (US) No. 2 Inc., Term Loan	5.05%	05/05/2021	3,080	3,128,125
Lonestar Intermediate Super Holdings, LLC, Term Loan	10.04%	08/31/2021	5,676	5,879,412
Outfront Media Capital LLC, Term Loan	3.25%	03/18/2024	258	259,548
Peak 10, Inc., Second Lien Term Loan	8.41%	06/17/2022	788	781,722
Prime Security Services Borrower, LLC, Revolver Loan ^(c)	0.00%	05/02/2022	3,829	3,826,665
Term Loan B-1	4.29%	05/02/2022	8,941	9,029,375
ServiceMaster Company, Term Loan C	3.54%	11/08/2023	2,775	2,804,113
Spin Holdco Inc., First Lien Term Loan	4.40%	11/14/2019	14,164	14,166,476
Synchronoss Technologies, Inc., Term Loan	4.08%	01/19/2024	1,975	1,838,181
Tempo Acquisition LLC, Term Loan	4.00%	05/01/2024	12,465	12,524,715
TNS Inc., Second Lien Term Loan	9.05%	08/14/2020	231	231,354
Trans Union LLC, Term Loan B-2	3.54%	04/09/2023	5,976	6,042,286
U.S. Security Associates Holdings, Inc., Term Loan	6.15%	07/14/2023	2,179	2,210,686
Ventia Deco LLC, Term Loan B (Acquired 08/17/2016-03/23/2017; Cost \$2,945,895)	4.66%	05/21/2022	2,945	2,974,463
Wash MultiFamily Acquisition Inc., Canadian First Lien Term Loan	4.29%	05/13/2022	891	891,542
First Lien Term Loan	4.30%	05/16/2022	5,392	5,396,590
Canadian Second Lien Term Loan (Acquired 05/04/2015; Cost \$38,723)	8.04%	05/14/2023	39	38,959
Second Lien Term Loan (Acquired 05/04/2015; Cost \$221,092)	8.04%	05/12/2023	222	222,436
West Corp., Term Loan A-2 ^(d)	—	06/17/2021	10,847	10,833,910
Term Loan B-14	3.54%	06/17/2021	3,860	3,869,971
WEX Inc., Term Loan B	4.54%	07/01/2023	6,933	7,006,376
				285,205,616
Cable & Satellite Television—5.19%				
Altice Financing S.A. (Luxembourg), Term Loan	3.91%	07/15/2025	2,398	2,402,714
Altice US Finance I Corp., Term Loan	3.28%	07/15/2025	8,693	8,689,705
Atlantic Broadband Finance, LLC, Term Loan B	3.54%	11/30/2019	2,107	2,120,622
Cable One, Inc., Incremental Term Loan B-1	3.43%	05/01/2024	1,028	1,037,189
Charter Communications Operating LLC, Term Loan I-1	3.30%	01/15/2024	18,044	18,178,557
CSC Holdings, LLC, Term Loan	3.25%	07/17/2025	17,774	17,771,298
ION Media Networks, Inc., Term Loan B-2	4.50%	12/18/2020	9,025	9,053,642
MCC Iowa LLC, Term Loan H	3.45%	01/29/2021	3,186	3,208,195
Mediacom Illinois LLC, Term Loan K	3.20%	02/15/2024	4,607	4,638,065

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Cable & Satellite Television—(continued)				
Numericable-SFR S.A. (France), Term Loan B-10	4.42%	01/14/2025	\$ 8,612	\$ 8,628,477
Quebecor Media Inc. (Canada), Term Loan B-1	3.43%	08/17/2020	5,078	5,114,898
Telenet Financing USD LLC, Term Loan A-I	3.74%	06/30/2025	10,840	10,900,613
UPC Financing Partnership, Term Loan AP	3.74%	04/15/2025	18,504	18,621,191
Virgin Media Investment Holdings Ltd. (United Kingdom), Term Loan I	3.74%	01/31/2025	17,607	17,700,965
WaveDivision Holdings, LLC, Term Loan	3.93%	10/15/2019	684	686,763
WideOpenWest Finance, LLC, Term Loan B	4.70%	08/19/2023	7,753	7,806,929
Ziggo Secured Finance Partnership, Term Loan E	3.49%	04/15/2025	6,244	6,248,875
				142,808,698
Chemicals & Plastics—1.87%				
Alpha US Bidco, Inc., Term Loan B-1	4.15%	01/31/2024	2,007	2,020,564
Ashland LLC, Term Loan B ^(d)	—	05/25/2024	2,138	2,150,470
Axalta Coating Systems US Holdings, Inc., Term Loan B-2 ^(d)	—	06/30/2024	6,418	6,456,790
Charter NEX US, Inc., First Lien Term Loan	4.29%	05/16/2024	918	922,017
Chemours Co., (The), Term Loan B-1	3.50%	05/12/2022	1,106	1,116,107
Colouroz Investment LLC (Germany), First Lien Term Loan B-2	4.00%	09/07/2021	4,074	4,026,284
Term Loan C	4.00%	09/07/2021	673	665,592
Second Lien Term Loan B-2	8.40%	09/05/2022	2,916	2,864,594
Constantia Flexibles Holding GmbH (Austria), Term Loan B-2-A	4.04%	04/30/2022	468	470,751
Gemini HDPE LLC, Term Loan	4.17%	08/06/2021	3,395	3,418,162
HII Holding Corp., First Lien Term Loan	4.40%	12/20/2019	1,989	2,003,106
Ineos US Finance LLC, Term Loan	3.79%	03/31/2022	1,457	1,472,442
Term Loan	3.25%	02/28/2024	EUR 1,279	1,452,810
MacDermid, Inc., Multicurrency Revolver Loan ^(c)	0.00%	06/07/2018	2,181	2,179,183
Revolver Loan ^(c)	0.00%	06/07/2018	2,181	2,179,183
Term Loan B-5	4.54%	06/07/2020	142	143,488
Term Loan B-6	4.04%	06/07/2023	1,710	1,723,854
Oxea Finance LLC, First Lien Term Loan B-2	4.40%	01/15/2020	8,863	8,752,483
Proampac PG Borrower LLC, First Lien Term Loan	5.10%	11/20/2023	2,394	2,435,695
Royal Holdings, Inc., Term Loan	4.40%	06/17/2022	746	755,308
Second Lien Term Loan	8.65%	06/19/2023	364	364,373
Tata Chemicals North America Inc., Term Loan	3.94%	08/07/2020	1,968	1,975,182
Versum Materials, Term Loan	3.65%	09/30/2023	1,915	1,939,835
				51,488,273
Clothing & Textiles—0.79%				
ABG Intermediate Holdings 2 LLC, First Lien Term Loan B-1	5.15%	05/27/2021	5,185	5,230,234
Second Lien Term Loan (Acquired 05/27/2014-04/12/2017; Cost \$2,935,137)	9.65%	05/27/2022	2,955	2,991,795
Ascena Retail Group, Inc., Term Loan B	5.63%	08/21/2022	4,144	3,560,524
Oak Parent, Inc., Term Loan	5.54%	10/26/2023	2,917	2,913,031
Samsonite IP Holdings, S.a.r.l. (Luxembourg), Term Loan B	3.29%	08/01/2023	1,748	1,767,116
Varsity Brands Holding Co., Inc., First Lien Term Loan	4.50%	12/10/2021	5,184	5,223,566
				21,686,266
Conglomerates—0.15%				
Penn Engineering & Manufacturing Corp., Incremental Term Loan B	4.03%	08/29/2021	956	961,299
RGIS Services, LLC, Term Loan	8.65%	03/31/2023	2,287	2,287,108
Spectrum Brands, Inc., Term Loan	3.17%	06/23/2022	806	812,280
				4,060,687

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Containers & Glass Products—2.54%				
Berlin Packaging, LLC, Term Loan	4.51%	10/01/2021	\$ 6,416	\$ 6,450,858
Second Lien Term Loan	7.75%	09/30/2022	760	766,184
Berry Plastics Corp., Term Loan L	3.24%	01/06/2021	1,916	1,928,793
Term Loan I	3.52%	10/01/2022	2,422	2,443,092
Term Loan J	3.49%	01/19/2024	1,396	1,407,438
BWAY Holding Co., Term Loan ^(d)	—	04/03/2024	1,026	1,026,008
Consolidated Container Co. LLC, Term Loan ^(d)	—	05/22/2024	2,249	2,266,952
Coveris Holdings S.A., Term Loan	4.65%	05/08/2019	3,611	3,581,435
Duran Group (Germany), Term Loan B-2	5.40%	03/21/2024	10,553	10,615,999
Flex Acquisition Co., Inc., Term Loan	4.40%	12/29/2023	1,571	1,581,279
Fort Dearborn Holding Co., Inc., First Lien Term Loan	5.15%	10/19/2023	5,133	5,165,363
Second Lien Term Loan	9.65%	10/19/2024	393	387,491
Hoffmaster Group, Inc., First Lien Term Loan	5.54%	11/21/2023	3,854	3,904,851
ICSH Parent, Inc, Delayed Draw Term Loan ^(c)	0.00%	04/28/2024	508	507,992
First Lien Term Loan ^(d)	—	04/29/2024	2,811	2,813,495
Libbey Glass, Inc., Term Loan	3.99%	04/09/2021	615	586,216
Multi Packaging Solutions, Inc., Term Loan C	4.26%	09/30/2020	1,948	1,951,987
Term Loan D	4.25%	10/14/2023	1,006	1,007,201
Ranpak Corp., Term Loan B-1	4.29%	10/01/2021	827	829,645
Second Lien Term Loan	8.25%	10/03/2022	258	257,453
Reynolds Group Holdings Inc., Incremental Term Loan	4.04%	02/05/2023	15,820	15,913,548
SIG Combibloc PurchaseCo S.a.r.l., Term Loan	3.75%	03/11/2022	EUR 203	231,657
Tekni-Plex, Inc., Term Loan B-1	4.54%	06/01/2022	544	547,839
Second Lien Term Loan (Acquired 04/15/2015; Cost \$459,963)	8.79%	06/01/2023	463	463,939
TricorBraun Inc., Delayed Draw Term Loan ^(c)	0.00%	11/30/2023	311	311,223
Term Loan	4.90%	11/30/2023	3,072	3,104,451
				70,052,389
Cosmetics & Toiletries—0.83%				
Coty Inc., Term Loan A	2.75%	10/27/2020	3,586	3,578,165
Incremental Term Loan B	3.50%	10/27/2022	4,687	4,714,541
Galleria Co., Term Loan B	4.00%	09/29/2023	6,278	6,330,766
Prestige Brands, Inc., Term Loan B-4	3.79%	01/26/2024	8,117	8,193,534
				22,817,006
Drugs—1.65%				
Alpha BidCo SAS (France), Term Loan B-1	3.50%	01/30/2023	EUR 233	265,660
Term Loan B-2	3.50%	01/30/2023	EUR 544	619,504
BPA Laboratories, First Lien Term Loan	3.67%	04/29/2020	1,202	1,093,970
Second Lien Term Loan	3.67%	04/29/2020	1,045	857,131
Catalent Pharma Solutions Inc., Term Loan	3.79%	05/20/2021	6,744	6,827,465
Endo LLC, Term Loan	5.31%	04/27/2024	9,414	9,587,400
Grifols Worldwide Operations USA, Inc., Term Loan B	3.20%	01/31/2025	18,204	18,257,012
Valeant Pharmaceuticals International, Inc. (Canada), Term Loan B F-1	5.75%	04/01/2022	7,704	7,850,276
				45,358,418

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Ecological Services & Equipment–0.90%					
Advanced Disposal Services, Inc., Term Loan	3.70%	11/10/2023	\$	10,304	\$ 10,389,733
Casella Waste Systems, Inc., Term Loan B-1	3.75%	10/17/2023		1,104	1,110,468
PHM France Holdco 19 SAS (France), Term Loan B	3.75%	04/11/2023	EUR	916	1,045,421
PSSI Holdings LLC, Term Loan	4.80%	12/02/2021		2,589	2,614,929
Waste Industries USA, Inc., Term Loan B	3.79%	02/27/2020		6,970	7,039,305
WCA Waste Systems Inc., Term Loan	3.75%	08/11/2023		2,582	2,592,949
					24,792,805
Electronics & Electrical–12.70%					
4L Technologies Inc., Term Loan	5.50%	05/08/2020		9,409	9,059,504
Almonde, Inc. (United Kingdom), First Lien Term Loan ^(d)	—	04/26/2024	EUR	2,153	2,457,676
First Lien Term Loan ^(d)	—	04/26/2024		15,376	15,426,496
Second Lien Term Loan ^(d)	—	04/28/2025		976	998,123
Blackboard Inc., Term Loan B-4	6.16%	06/30/2021		7,128	7,161,830
Cavium, Inc., Term Loan B-1	3.28%	08/16/2022		4,447	4,469,533
CommScope, Inc., Term Loan 5	3.04%	12/29/2022		4,073	4,098,747
Compuware Corp., Term Loan B-3	5.29%	12/15/2021		3,091	3,121,858
CPI International, Inc., Term Loan B	4.30%	04/07/2021		2,071	2,078,753
Dell International LLC, Term Loan A-2	3.30%	09/07/2021		10,346	10,395,630
Term Loan B	3.55%	09/07/2023		18,831	18,963,096
Diamond US Holding LLC, Term Loan B	4.29%	04/06/2024		4,107	4,113,921
Diebold Nixdorf, Inc., Term Loan B	3.75%	11/06/2023		3,794	3,826,097
Go Daddy Operating Co., LLC, Term Loan	3.75%	04/03/2018	EUR	19,050	21,453,364
Term Loan	3.54%	02/15/2024		14,863	14,927,244
Hyland Software, Inc., Term Loan	4.29%	07/01/2022		460	464,230
Second Lien Term Loan ^(d)	—	05/23/2025		238	242,263
Integrated Device Technology, Inc., Term Loan B (Acquired 04/04/2017; Cost \$1,938,893)	6.00%	04/04/2024		1,944	1,955,815
Interoute Finco PLC (Luxembourg), Term Loan B	3.75%	11/14/2023	EUR	748	849,467
Kemet Corp., Term Loan	7.17%	04/26/2024		3,143	3,143,250
Lattice Semiconductor Corp., Term Loan	5.25%	03/10/2021		4,233	4,232,698
Lully Finance LLC, First Lien Term Loan B-3	4.53%	10/14/2022		1,485	1,489,143
First Lien Term Loan B-4	3.75%	10/14/2022	EUR	1,193	1,360,225
Second Lien Term Loan B-2	7.25%	10/16/2023	EUR	555	628,842
Second Lien Term Loan B-1	9.53%	10/16/2023		1,614	1,605,678
MA Finance Co., LLC, Term Loan B-2	3.67%	11/19/2021		10,174	10,186,383
Term Loan B-3 ^(d)	—	04/18/2024		2,362	2,365,021
MACOM Technology Solutions Holdings, Inc., Term Loan	3.24%	05/17/2024		4,276	4,278,672
Mediaocean LLC, First Lien Term Loan	5.30%	08/15/2022		3,844	3,881,200
Meter Reading Holding, LLC, Term Loan	6.95%	08/29/2023		4,057	4,122,529
Micron Technology, Inc., Term Loan	3.55%	04/26/2022		3,356	3,396,171
Microsemi Corp., Term Loan B	3.33%	01/15/2023		6,514	6,550,397
Mirion Technologies, Inc., Term Loan	5.90%	03/31/2022		2,586	2,586,411
MKS Instruments, Inc., Term Loan B-2	3.79%	05/01/2023		4,360	4,402,720
MTS Systems, Term Loan B	5.25%	07/05/2023		1,977	2,004,000
NeuStar, Inc., Term Loan B-1 ^(d)	—	09/02/2019		1,226	1,241,346
Term Loan B-2 ^(d)	—	03/01/2024		4,633	4,693,595
Oberthur Technologies of America Corp., Term Loan B-1	3.75%	12/15/2023	EUR	3,402	3,863,909
Term Loan B-2 ^(c)	0.00%	12/15/2023		2,818	2,817,967
Term Loan B-2 ^(c)	0.00%	12/15/2023	EUR	3,917	3,917,478
Term Loan B-1	4.90%	01/10/2024		1,727	1,738,745

See accompanying notes which are an integral part of this schedule.

Invesco Floating Rate Fund

	Interest Rate	Maturity Date	Principal Amount (000)	Value
Electronics & Electrical—(continued)				
Omnitracs, Inc., Term Loan	4.90%	11/25/2020	\$ 5,458	\$ 5,495,278
Second Lien Term Loan	8.90%	05/25/2021	311	312,835
ON Semiconductor Corp., Term Loan	3.29%	03/31/2023	12,780	12,858,163
Optiv Inc., Term Loan	4.44%	02/01/2024	4,829	4,788,874
Second Lien Term Loan	8.44%	01/31/2025	654	646,953
Quest Software US Holdings Inc., Term Loan	7.05%	10/31/2022	9,022	9,202,665
Ramundsen Holdings, LLC, Term Loan	5.40%	02/01/2024	643	650,899
Second Lien Term Loan	9.65%	01/31/2025	261	264,424
Riverbed Technology, Inc., Term Loan	4.30%	04/25/2022	817	808,680
Rocket Software, Inc., Term Loan	5.40%	10/14/2023	6,948	7,011,658
Second Lien Term Loan	10.65%	10/14/2024	978	980,897
RP Crown Parent, LLC, Term Loan	4.54%	10/12/2023	1,518	1,533,468
Seattle Spinco, Inc., Term Loan ^(d)	—	04/18/2024	15,952	15,971,569
SS&C Technologies, Inc., Term Loan B-1	3.29%	07/08/2022	6,341	6,388,592
Term Loan B-2	3.29%	07/08/2022	441	443,977
Sybil Software LLC, Term Loan	4.40%	09/30/2023	10,833	10,987,384
Symantec Corp., Term Loan A-5	2.75%	08/01/2021	6,334	6,311,675
Tempe Holdco Corp., Term Loan B	4.29%	12/01/2023	4,530	4,581,379
TTM Technologies, Inc., Term Loan B	5.29%	05/31/2021	4,176	4,254,568
Vantiv, LLC, Term Loan B	3.49%	10/14/2023	1,080	1,087,935
Verifone, Inc., Term Loan B	3.80%	07/08/2021	3,600	3,616,656
Veritas US Inc., Term Loan B-1	6.63%	01/27/2023	EUR 11,375	12,859,497
Term Loan B-1	6.77%	01/27/2023	3,771	3,780,534
VF Holding Corp., Term Loan B-1	4.29%	06/30/2023	2,643	2,651,498
Western Digital Corp., Term Loan B-2	3.78%	04/29/2023	23,171	23,413,618
Zebra Technologies Corp., Term Loan	3.60%	10/27/2021	8,091	8,166,579
				349,640,282
Equipment Leasing—0.04%				
Delos Finance S.a.r.l., Term Loan	3.40%	10/06/2023	433	438,006
Flying Fortress Inc., Term Loan	3.40%	10/30/2022	694	701,403
				1,139,409
Financial Intermediaries—1.71%				
Black Knight InfoServ, LLC, Term Loan B	3.31%	05/27/2022	1,210	1,221,742
Geo Group, Inc., Term Loan	3.25%	03/23/2024	2,343	2,350,291
iPayment Inc., Term Loan (Acquired 04/07/2017; Cost \$2,914,143)	7.16%	04/11/2023	2,943	2,965,307
LPL Holdings, Inc., Term Loan	3.77%	03/10/2024	1,288	1,296,618
MoneyGram International, Inc., Term Loan	4.40%	03/27/2020	9,122	9,142,773
RJO Holdings Corp., Term Loan (Acquired 04/12/2017; Cost \$3,522,112)	9.08%	05/05/2022	3,557	3,521,787
Term Loan (Acquired 04/12/2017; Cost \$1,252,307)	13.06%	05/05/2022	1,265	1,252,191
RPI Finance Trust, Term Loan B-6	3.15%	03/27/2023	16,421	16,506,514
SAM Finance Lux S.a.r.l. (Luxembourg), Term Loan	4.39%	12/17/2020	474	478,412
Stiphout Finance LLC, Term Loan	4.79%	10/26/2022	2,952	2,970,234
Second Lien Term Loan (Acquired 07/21/2015; Cost \$90,808)	9.04%	10/26/2023	91	90,969
TMF Group Holdco B.V. (Netherlands), Term Loan B-2	3.50%	10/16/2023	EUR 2,094	2,380,586
Walter Investment Management Corp., Term Loan B ^(d)	—	12/18/2020	3,093	2,827,035
				47,004,459

See accompanying notes which are an integral part of this schedule.

Invesco Floating Rate Fund

	Interest Rate	Maturity Date	Principal Amount (000)	Value
Food & Drug Retailers—1.28%				
Adria Group Holding B.V. (Netherlands), Term Loan ^(d)	—	06/04/2018	EUR 7,621	\$ 329,598
Albertsons, LLC, Term Loan B-4	4.04%	08/25/2021	\$ 12,844	12,932,668
Term Loan B-5	4.40%	12/21/2022	7,586	7,644,917
Term Loan B-6	4.45%	06/22/2023	5,534	5,576,208
Pret A Manger (United Kingdom), Term Loan B-2	5.29%	06/20/2022	GBP 2,115	2,745,828
Rite Aid Corp., Second Lien Term Loan 1	5.75%	08/21/2020	2,637	2,652,373
Second Lien Term Loan 2	4.88%	06/21/2021	2,911	2,924,651
Supervalu Inc., Term Loan	5.54%	03/21/2019	405	406,231
				35,212,474
Food Products—2.78%				
AdvancePierre Foods, Inc., Term Loan	6.00%	06/02/2023	4,342	4,351,892
Candy intermediate Holdings, Inc., Term Loan	5.65%	06/15/2023	5,609	5,349,688
Chefs' Warehouse Parent, LLC, Term Loan	6.79%	06/22/2022	1,680	1,704,714
CSM Bakery Supplies LLC, First Lien Term Loan ^(d)	—	07/03/2020	2,516	2,367,171
Dole Food Co., Inc., Term Loan B	4.12%	04/06/2024	8,581	8,629,685
Hearthside Group Holdings, LLC, Revolver Loan ^(c)	0.00%	06/02/2019	2,701	2,699,011
Term Loan	4.04%	06/02/2021	1,109	1,120,123
Hostess Brands, LLC, Term Loan B	3.54%	08/03/2022	157	158,453
Jacobs Douwe Egberts International B.V., Term Loan B-5	3.44%	07/04/2022	9,426	9,512,854
JBS USA Lux S.A., Term Loan	3.50%	10/30/2022	21,878	21,588,191
Nomad Foods US LLC (United Kingdom), Term Loan B-2	3.76%	05/15/2024	2,761	2,785,360
Pinnacle Foods Finance LLC, Term Loan	3.00%	02/02/2024	6,577	6,617,484
Post Holdings, Inc., Revolver Loan ^(c)	0.00%	01/29/2019	3,566	3,563,859
Incremental Term Loan	3.28%	05/24/2024	2,778	2,796,095
Incremental Term Loan 1 ^(d)	—	05/24/2024	2,315	2,330,079
QCE LLC, PIK Term Loan ^(f)	10.00%	06/30/2019	6	474
Shearer's Foods, LLC, First Lien Term Loan (Acquired 03/04/2015; Cost \$502,525)	5.08%	06/30/2021	501	499,700
Second Lien Term Loan (Acquired 06/19/2014; Cost \$453,827)	7.90%	06/30/2022	457	443,024
				76,517,857
Food Service—2.31%				
Aramark Services, Inc., Term Loan B	3.04%	03/28/2024	605	610,036
Landry's, Inc., Term Loan B	3.75%	10/04/2023	3,006	3,010,169
New Red Finance, Inc., Term Loan B-3	3.31%	02/16/2024	14,597	14,636,684
NPC International, Inc., First Lien Term Loan	4.51%	04/19/2024	3,067	3,094,278
Second Lien Term Loan	8.51%	04/18/2025	965	976,588
Pizza Hut Holdings, LLC, Term Loan B	3.00%	06/16/2023	3,264	3,289,651
Red Lobster Management, LLC, Term Loan	6.29%	07/28/2021	3,473	3,512,357
Restaurant Holding Co., LLC, First Lien Term Loan	8.80%	02/28/2019	1,699	1,645,961
Steak 'n Shake Inc., Term Loan	4.80%	03/19/2021	2,385	2,373,407
TKC Holdings, Inc., Term Loan	4.75%	02/01/2023	4,166	4,191,517
TMK Hawk Parent, Corp., Term Loan B-1	5.04%	10/01/2021	3,905	3,944,717
Second Lien Term Loan (Acquired 10/01/2014; Cost \$1,076,006)	8.54%	10/01/2022	1,083	1,083,245
US Foods, Inc., Second Lien Incremental Term Loan	3.79%	06/27/2023	20,922	21,123,924
				63,492,534
Health Care—3.56%				
Acadia Healthcare Co., Inc., Term Loan B-1	3.79%	02/11/2022	1,433	1,448,281
Term Loan B-2	3.75%	02/16/2023	7,824	7,908,830

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Invesco Floating Rate Fund

	Interest Rate	Maturity Date	Principal Amount (000)	Value
Health Care—(continued)				
CareCore National, LLC, Term Loan	5.04%	03/05/2021	\$ 8,433	\$ 8,527,607
Community Health Systems, Inc., Revolver Loan ^(c)	0.00%	01/27/2019	1,974	1,968,384
Incremental Term Loan G	3.90%	12/31/2019	2,695	2,700,129
Convatec Inc., Term Loan B	3.54%	10/31/2023	637	642,435
DJO Finance LLC, Term Loan	4.27%	06/07/2020	7,999	7,933,787
Elsan Groupe S.A.S. (France), Term Loan B-2 ^(d)	—	07/21/2022	EUR 1,347	1,531,874
Envision Healthcare Corp., Term Loan	4.15%	12/01/2023	4,374	4,431,489
Explorer Holdings, Inc., Term Loan	6.17%	05/02/2023	1,749	1,768,591
Greatbatch, Ltd., Term Loan B	4.51%	10/27/2022	3,156	3,182,788
HC Group Holdings III, Inc., Term Loan	6.04%	04/07/2022	5,005	4,967,522
HCA, Inc., Term Loan B-9	3.04%	03/17/2023	4,753	4,775,802
Kindred Healthcare, Inc., Term Loan	4.69%	04/09/2021	1,137	1,143,818
Kinetic Concepts, Inc., Term Loan	4.40%	02/03/2024	9,471	9,378,887
MPH Acquisition Holdings LLC, Term Loan	4.90%	06/07/2023	15,595	15,677,388
National Surgical Hospitals, Inc., First Lien Term Loan	4.54%	06/01/2022	1,751	1,756,789
Ortho-Clinical Diagnostics, Inc., Term Loan ^(d)	—	06/30/2021	1,606	1,612,920
Surgery Center Holdings, Inc., Term Loan	4.75%	11/03/2020	1,716	1,727,412
Team Health Holdings, Inc., Term Loan	3.79%	02/06/2024	7,617	7,588,383
Unilabs Diagnostics AB (Sweden), Revolver Loan ^(c)	0.00%	03/12/2021	EUR 2,062	2,062,150
Western Dental Services, Inc., Term Loan (Acquired 11/01/2012-04/09/2014; Cost \$3,712,921)	7.55%	11/01/2018	3,709	3,704,070
WP CityMD Bidco LLC, Term Loan ^(d)	—	05/24/2024	1,674	1,680,653
				98,119,989
Home Furnishings—0.47%				
Comfort Holding, LLC, First Lien Term Loan	5.78%	02/05/2024	3,079	3,096,017
Second Lien Term Loan	11.03%	02/03/2025	663	641,197
Serta Simmons Bedding, LLC, First Lien Term Loan	4.59%	11/08/2023	9,129	9,174,034
				12,911,248
Industrial Equipment—2.06%				
Accudyne Industries LLC, Revolver Loan ^(c)	0.00%	09/13/2019	4,465	4,063,125
Term Loan	4.15%	12/13/2019	7,798	7,776,231
Clark Equipment Co., Term Loan B ^(d)	—	05/12/2024	7,379	7,439,675
Columbus McKinnon Corp., Term Loan	4.15%	01/31/2024	975	981,396
Crosby US Acquisition Corp., First Lien Term Loan	4.17%	11/23/2020	4,646	4,270,032
Filtration Group Corp., First Lien Term Loan	4.29%	11/23/2020	5,455	5,491,342
Generac Power System, Inc., Term Loan (Acquired 05/09/2017-05/11/2017; Cost \$2,299,823)	3.40%	05/31/2023	2,282	2,304,619
Milacron LLC, Term Loan B	4.04%	09/25/2023	7,221	7,252,214
MX Holdings US, Inc., Term Loan B-1-B	3.79%	08/16/2023	2,800	2,838,111
North American Lifting Holdings, Inc., First Lien Term Loan	5.65%	11/27/2020	3,460	3,324,725
Rexnord LLC/ RBS Global, Inc., Term Loan B	3.89%	08/21/2023	8,379	8,423,041
Tank Holding Corp., Term Loan	5.29%	03/16/2022	1,139	1,144,163
Terex Corp., Term Loan	3.54%	01/31/2024	1,375	1,381,699
				56,690,373
Insurance—0.51%				
Alliant Holdings I, L.P., Term Loan	4.42%	08/14/2022	670	672,265
AmWINS Group, LLC, First Lien Term Loan	3.78%	01/25/2024	5,163	5,176,831
Second Lien Term Loan	7.79%	01/25/2025	374	382,393
Hub International Ltd., Term Loan	4.17%	10/02/2020	2,627	2,644,084
USI Inc., Term Loan ^(d)	—	05/16/2024	5,218	5,217,547
York Risk Services Holding Corp., Term Loan	4.90%	10/01/2021	22	21,732
				14,114,852

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Invesco Floating Rate Fund

	Interest Rate	Maturity Date	Principal Amount* (000)	Value
Leisure Goods, Activities & Movies–3.10%				
Alpha Topco Ltd.(United Kingdom), Second Lien Term Loan	8.07%	07/29/2022	\$ 2,216	\$ 2,234,768
Term Loan B-3	4.57%	02/01/2024	15,820	15,855,212
AMC Entertainment Inc., Term Loan	3.25%	12/15/2022	3,405	3,431,099
Incremental Term Loan	3.28%	12/15/2023	4,606	4,634,850
Ancestry.com Operations Inc., First Lien Term Loan	4.25%	10/19/2023	510	515,957
Bright Horizons Family Solutions, Inc., Term Loan B	3.29%	11/07/2023	4,425	4,473,995
Cedar Fair, L.P., Term Loan B	3.29%	04/13/2024	434	438,854
Cinemark USA, Inc., Term Loan	3.33%	05/09/2022	1,736	1,750,560
CWGS Group, LLC, Term Loan	4.74%	11/08/2023	7,317	7,374,025
Dorna Sports, S.L.(Spain), Term Loan B-2	3.25%	04/12/2024	EUR 2,082	2,365,995
Term Loan B-2	5.02%	04/12/2024	2,475	2,470,958
Equinox Holdings Inc., First Lien Term Loan	4.29%	03/08/2024	4,708	4,757,537
Second Lien Term Loan	8.04%	09/08/2024	362	369,409
Fitness International, LLC, Term Loan B	5.40%	07/01/2020	4,954	5,023,013
Lions Gate Entertainment Corp. (Canada), Term Loan B	4.00%	12/08/2023	988	994,917
Live Nation Entertainment, Inc., Term Loan B-2	3.56%	10/31/2023	1,400	1,414,687
MTL Publishing LLC, Term Loan B-5	3.49%	08/21/2023	5,903	5,923,238
Regal Cinemas Corp., Term Loan ^(d)	—	04/01/2022	1,783	1,794,182
Term Loan	3.54%	04/01/2022	5,244	5,276,316
Richmond UK Bidco (United Kingdom), Term Loan B	4.50%	03/03/2024	GBP 589	771,760
Sabre GBLB Inc., Term Loan B-3	3.79%	02/22/2024	1,227	1,241,570
SeaWorld Parks & Entertainment, Inc., Term Loan B-5	4.15%	04/01/2024	680	678,844
Six Flags Theme Parks Inc., Term Loan B	3.29%	06/30/2022	1,129	1,143,409
UFC Holdings, LLC, First Lien Term Loan	4.26%	08/18/2023	7,911	7,964,356
Second Lien Term Loan	8.51%	08/18/2024	2,441	2,496,961
				85,396,472
Lodging & Casinos–2.97%				
B&B Hotels S.A.S. (France), Term Loan B	4.25%	03/14/2023	EUR 3,000	3,424,811
Belmond Interfin Ltd. (Bermuda), Term Loan	4.15%	03/21/2021	3,369	3,385,933
Boyd Gaming Corp., Term Loan B	3.45%	09/15/2023	2,163	2,175,909
Caesars Growth Properties Holdings, LLC, Term Loan	3.79%	05/08/2021	7,501	7,558,989
CityCenter Holdings, LLC, Term Loan B	3.50%	04/18/2024	2,121	2,132,566
Eldorado Resorts, LLC, Term Loan	3.24%	04/17/2024	1,332	1,331,341
Four Seasons Hotels Ltd. (Canada), Term Loan	3.54%	06/27/2020	7,701	7,799,458
Hilton Worldwide Finance, LLC, Term Loan B-2	3.02%	10/25/2023	10,085	10,155,637
La Quinta Intermediate Holdings LLC, Term Loan	3.91%	04/14/2021	12,632	12,727,177
Las Vegas Sands, LLC/Venetian Casino Resort, LLC, Term Loan B	3.05%	03/29/2024	516	517,197
RHP Hotel Properties, LP, Term Loan B	3.44%	05/11/2024	1,687	1,698,478
Scientific Games International, Inc., Multicurrency Revolver Loan ^(c)	0.00%	10/18/2018	4,575	4,449,514
Term Loan B-3	5.06%	10/01/2021	10,778	10,957,351
Station Casinos LLC, Term Loan B	3.50%	06/08/2023	7,283	7,288,131
Twin River Management Group, Inc., Term Loan	4.65%	07/10/2020	6,095	6,140,516
				81,743,008
Nonferrous Metals & Minerals–0.20%				
American Rock Salt Co. LLC, First Lien Term Loan	4.90%	05/20/2021	2,516	2,528,992
First Lien Term Loan	4.90%	05/20/2021	342	344,182

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	Interest Rate	Maturity Date	Principal Amount (000)	Value
Nonferrous Metals & Minerals—(continued)				
Dynacast International LLC, First Lien Term Loan B-1	4.40%	01/28/2022	\$ 2,486	\$ 2,499,334
Second Lien Term Loan	9.65%	01/30/2023	25	25,476
				5,397,984
Oil & Gas—4.07%				
Ameriforge Group Inc., First Lien Term Loan ^(e)	5.00%	12/19/2019	67	36,806
Ascent Resources - Marcellus, LLC, First Lien Term Loan	5.25%	08/04/2020	5,196	3,621,037
Bronco Midstream Funding, LLC, Term Loan	5.17%	08/17/2020	5,082	5,152,193
California Resources Corp., Term Loan	11.38%	12/31/2021	4,004	4,450,638
Citgo Holdings, Inc., Term Loan	9.65%	05/12/2018	8,221	8,342,219
Citgo Petroleum Corp., Term Loan B	4.65%	07/29/2021	1,149	1,152,837
Crestwood Holdings LLC, Term Loan B-1	9.00%	06/19/2019	5,368	5,337,134
Drillships Financing Holding Inc., Term Loan B-1 ^{(e)(g)}	0.00%	03/31/2021	11,813	8,576,039
Fieldwood Energy LLC, Term Loan	3.92%	09/28/2018	4,426	4,306,114
Term Loan	8.04%	08/31/2020	4,305	4,138,169
Floatel International Ltd., Term Loan	6.15%	06/27/2020	7,484	5,940,810
Gulf Finance, LLC, Term Loan B	6.30%	08/25/2023	8,890	8,601,404
HGIM Corp., Term Loan B	5.64%	06/18/2020	8,482	4,946,266
Jonah Energy LLC, Second Lien Term Loan	7.54%	05/12/2021	3,533	3,470,699
Osum Production Corp. (Canada), Term Loan (Acquired 08/04/2014-05/04/2017; Cost \$4,248,066)	6.54%	07/31/2020	4,722	3,872,092
Pacific Drilling S.A. (Luxembourg), Term Loan	4.63%	06/03/2018	2,487	1,232,957
Paragon Offshore Finance Co. (Cayman Islands), Term Loan ^(e)	5.75%	07/16/2021	2,525	1,012,899
Petroleum GEO-Services ASA, Term Loan	3.65%	03/19/2021	10,390	8,646,196
Samchully Midstream 3 LLC, Term Loan	5.90%	10/20/2021	3,519	3,449,053
Seadrill Operating L.P., Term Loan	4.15%	02/21/2021	21,792	15,077,513
Southcross Energy Partners, L.P., Term Loan	5.40%	08/04/2021	1,845	1,660,940
Veresen Midstream US LLC, Term Loan B-2	4.54%	03/31/2022	2,688	2,710,261
Weatherford International Ltd. (Bermuda), Term Loan	3.35%	07/13/2020	6,350	6,286,837
				112,021,113
Publishing—1.51%				
Getty Images, Inc., Revolver Loan ^(c)	0.00%	10/18/2017	6,893	6,755,422
Merrill Communications LLC, Term Loan	6.42%	06/01/2022	82	81,733
Nielsen Finance LLC, Term Loan B-4	2.99%	10/04/2023	20,246	20,342,535
ProQuest LLC, Term Loan	5.29%	10/24/2021	3,153	3,198,275
Tribune Media Co., Term Loan C	4.04%	01/27/2024	11,053	11,115,534
				41,493,499
Radio & Television—1.68%				
Gray Television, Inc., Term Loan B-2	3.50%	02/07/2024	619	625,320
iHeartCommunications, Inc., Term Loan D	7.79%	01/30/2019	15,666	12,963,203
Term Loan E	8.54%	07/31/2019	29,570	24,565,311
Sinclair Television Group, Inc., Term Loan B	3.30%	01/03/2024	8,156	8,175,296
				46,329,130
Retailers (except Food & Drug)—3.81%				
Action Holding B.V. (Netherlands), Term Loan B	3.50%	02/25/2022	EUR 975	1,113,648
Bass Pro Group, LLC, Term Loan	4.24%	06/05/2020	617	617,807
Term Loan	6.15%	12/16/2023	12,651	12,304,452
BJ's Wholesale Club, Inc., Term Loan B	4.75%	02/03/2024	1,219	1,218,814
Burlington Coat Factory Warehouse Corp., Term Loan B-4	3.75%	08/13/2021	1,950	1,960,160
CDW LLC, Term Loan	3.15%	08/17/2023	3,474	3,500,481

See accompanying notes which are an integral part of this schedule.

	Interest Rate	Maturity Date	Principal Amount (000)	Value
Retailers (except Food & Drug)–(continued)				
Cortefiel, S.A.(Spain), PIK Term Loan B-1 ^(f)	1.00%	03/21/2018	EUR 1,003	\$ 905,806
PIK Term Loan B-2 ^(f)	1.00%	03/21/2018	EUR 1,094	988,016
PIK Term Loan B-3 ^(f)	1.00%	03/21/2018	EUR 6,353	5,737,827
PIK Term Loan B-3 ^(f)	1.00%	03/21/2018	EUR 508	458,486
David's Bridal, Inc., Term Loan	5.25%	10/11/2019	\$ 2,370	1,898,397
Fullbeauty Brands Holdings Corp., Term Loan	5.79%	10/14/2022	5,514	4,218,494
J. Crew Group, Inc., Term Loan	4.09%	03/05/2021	791	543,931
Jill Acquisition LLC, Term Loan	6.18%	05/08/2022	1,363	1,335,239
Lands' End, Inc., Term Loan B	4.29%	04/02/2021	5,272	4,560,219
Michaels Stores, Inc., Term Loan B-1	3.78%	01/28/2023	1,538	1,538,777
Moran Foods LLC, Term Loan	7.04%	12/05/2023	3,382	3,347,880
National Vision, Inc., First Lien Revolver Loan ^(c)	0.00%	03/13/2019	3,004	2,763,997
First Lien Term Loan	4.04%	03/12/2021	1,862	1,872,980
Second Lien Term Loan	6.79%	03/13/2022	148	144,726
Party City Holdings Inc., Term Loan	4.17%	08/19/2022	1,919	1,922,847
Payless Inc., DIP Term Loan ^{(c)(g)}	0.00%	10/31/2017	979	978,649
DIP Term Loan ^(g)	10.00%	10/31/2017	581	587,189
Term Loan (Acquired 03/06/2014-09/30/2014; Cost \$7,340,955) ^(g)	9.00%	03/11/2021	7,368	3,763,800
Second Lien Term Loan ^(g)	12.50%	03/11/2022	2,178	112,976
Petco Animal Supplies, Inc., Term Loan	4.17%	01/26/2023	5,332	4,969,608
Pier 1 Imports (U.S.), Inc., Term Loan	4.54%	04/30/2021	1,517	1,463,657
Savers Inc., Term Loan	5.00%	07/09/2019	5,013	4,605,583
Sears Roebuck Acceptance Corp., Term Loan	5.54%	06/30/2018	18,189	17,893,150
Toys 'R' US Property Co. I, LLC, Term Loan	6.04%	08/21/2019	12,695	12,345,492
Toys 'R' Us-Delaware, Inc., Term Loan B-2	5.25%	05/25/2018	90	86,279
Term Loan B-3	5.25%	05/25/2018	26	24,777
Canadian Term Loan A-1 (Acquired 10/14/2014; Cost \$1,719,570)	8.42%	10/24/2019	1,745	1,762,292
Term Loan A-1 (Acquired 10/14/2014; Cost \$2,132,263)	8.42%	10/24/2019	2,164	2,185,242
Vivarte (France), Term Loan	4.00%	10/29/2019	EUR 1,488	1,196,944
				104,928,622
Steel–0.04%				
Atkore International, Inc., Incremental Term Loan	4.15%	12/22/2023	1,096	1,106,352
Surface Transport–0.95%				
Kenan Advantage Group, Inc., Canadian Term Loan	4.04%	07/29/2022	1,938	1,944,716
Term Loan	4.04%	07/29/2022	7,324	7,348,335
PODS LLC, Term Loan B-2	4.25%	02/02/2022	6,220	6,285,277
Stena International S.A. (Luxembourg), Term Loan	4.15%	03/03/2021	4,557	4,152,726
U.S. Shipping Corp., Term Loan B-2	5.29%	06/26/2021	3,264	3,059,980
XPO Logistics, Inc., Term Loan B	3.41%	11/01/2021	3,372	3,399,556
				26,190,590
Telecommunications–7.23%				
Avaya Inc., DIP Term Loan	8.52%	01/24/2018	1,995	2,060,873
CenturyLink, Inc., Term Loan B ^(d)	—	01/31/2025	21,933	21,917,839
Colorado Buyer Inc., Term Loan	4.17%	05/01/2024	3,657	3,681,479
Communications Sales & Leasing, Inc., Term Loan B	4.04%	10/24/2022	11,627	11,702,881
Consolidated Communications, Inc., Incremental Term Loan ^(d)	—	10/05/2023	13,122	13,215,116
Term Loan	4.05%	10/05/2023	4,754	4,788,259
Fairpoint Communications, Inc., Term Loan	7.50%	02/14/2019	6,257	6,296,388
Frontier Communications Corp., Term Loan	3.80%	03/31/2021	5,431	5,322,017

See accompanying notes which are an integral part of this schedule.

	Interest Rate	Maturity Date	Principal Amount (000)	Value
Telecommunications—(continued)				
GTT Communications, Inc., Term Loan	5.06%	01/09/2024	\$ 4,158	\$ 4,217,151
Intelsat Jackson Holdings S.A., Term Loan B-2	3.89%	06/30/2019	5,021	4,968,858
Level 3 Financing, Inc., Term Loan B	3.26%	02/22/2024	23,645	23,708,733
LTS Buyer LLC, First Lien Term Loan B	4.40%	04/13/2020	2,697	2,714,807
Radiate Holdco, LLC, Term Loan	4.04%	02/01/2024	5,734	5,753,865
SBA Senior Finance II LLC, Incremental Term Loan B-1-A	3.30%	03/24/2021	997	1,001,559
Incremental Term Loan B-2	3.30%	06/10/2022	3,808	3,821,542
Sprint Communications Inc., Term Loan	3.56%	02/02/2024	16,018	16,082,655
Syniverse Holdings, Inc., Term Loan B	4.15%	04/23/2019	6,367	6,160,014
Term Loan	4.17%	04/23/2019	6,285	6,007,806
Telesat LLC, Term Loan B-4	4.15%	11/17/2023	16,032	16,224,457
U.S. Telepacific Corp., Term Loan	6.04%	05/02/2023	6,896	6,849,024
Windstream Services, LLC, Term Loan B-6	5.01%	03/29/2021	13,385	13,491,490
Term Loan B-7	4.26%	02/17/2024	2,657	2,657,369
Zayo Group, LLC, Incremental Term Loan B-1	3.01%	01/19/2021	1,786	1,798,305
Incremental Term Loan B-2	3.51%	01/19/2024	14,511	14,621,633
				199,064,120
Utilities—7.06%				
AES Corp., (The), Term Loan ^(d)	—	05/24/2022	2,844	2,844,045
APLP Holdings L.P. (Canada), Term Loan	5.29%	04/13/2023	5,679	5,702,455
Aria Energy Operating LLC, Term Loan	5.54%	05/27/2022	1,310	1,316,334
Calpine Construction Finance Co., L.P., Term Loan B-1	3.30%	05/03/2020	778	777,093
Term Loan B-2	3.55%	01/31/2022	12,048	12,031,582
Calpine Corp., Term Loan	2.80%	11/30/2017	9,174	9,214,240
Term Loan	2.80%	12/31/2019	3,145	3,148,077
Term Loan B-7	3.90%	05/31/2023	3,381	3,378,349
Term Loan	3.90%	01/15/2024	6,125	6,122,077
Term Loan	3.90%	01/15/2024	8,422	8,418,276
Dynegy Inc., Term Loan C-1	4.25%	02/07/2024	19,448	19,447,161
Eastern Power, LLC, Term Loan	5.04%	10/02/2023	7,764	7,734,925
Energy Future Intermediate Holding Co. LLC, Term Loan	4.29%	06/30/2017	5,016	5,044,136
Granite Acquisition, Inc., First Lien Term Loan B	5.15%	12/17/2021	5,448	5,460,634
First Lien Term Loan C	5.15%	12/17/2021	243	243,653
Second Lien Term Loan B	8.40%	12/19/2022	1,019	1,011,171
Lightstone Holdco LLC, Term Loan B	5.54%	01/30/2024	9,076	8,908,896
Term Loan C	5.54%	01/30/2024	560	549,614
Nautilus Power, LLC, Term Loan	5.54%	05/16/2024	3,802	3,780,979
NRG Energy Inc., Revolver Loan A ^(c)	0.00%	07/01/2018	39,335	39,031,004
Revolver Loan A	3.23%	07/01/2018	2,037	2,021,345
Term Loan	3.29%	06/30/2023	12,732	12,738,369
Pike Corp., Term Loan	4.80%	03/10/2024	1,264	1,278,289
Second Lien Term Loan (Acquired 03/07/2017; Cost \$243,926)	9.05%	09/10/2024	246	250,655
Southeast PowerGen LLC, Term Loan B	4.65%	12/02/2021	1,311	1,271,850
Talen Energy Supply, LLC, Term Loan B-1	5.05%	07/06/2023	604	569,572
USIC Holding, Inc., Term Loan	5.17%	12/09/2023	5,719	5,768,810

See accompanying notes which are an integral part of this schedule.

	Interest Rate	Maturity Date	Principal Amount (000)	Value
Utilities—(continued)				
Vistra Operations Co. LLC, Term Loan	3.79%	08/04/2023	\$ 19,075	\$ 18,970,348
Term Loan C	3.79%	08/04/2023	4,361	4,337,414
Incremental Term Loan	4.26%	12/14/2023	3,108	3,114,010
				194,485,363
Total Variable Rate Senior Loan Interests				2,534,072,059
Bonds & Notes—5.11%				
Aerospace & Defense—0.18%				
LMI Aerospace, Inc.	7.38%	07/15/2019	4,875	5,094,375
Air Transport—0.25%				
LATAM Airlines Group S.A. (Chile)	4.50%	08/15/2025	896	872,108
Mesa Airlines, Inc. ^(h)	5.75%	07/15/2025	5,982	6,094,088
				6,966,196
Automotive—0.23%				
Federal-Mogul Holdings Corp. ⁽ⁱ⁾	4.88%	04/15/2024	EUR 2,000	2,259,168
Schaeffler AG (Germany) ^(h)	4.13%	09/15/2021	1,066	1,097,980
Schaeffler AG (Germany) ^(h)	4.50%	09/15/2023	1,066	1,096,648
Schaeffler AG (Germany) ^(h)	4.75%	09/15/2026	1,965	1,996,931
				6,450,727
Business Equipment & Services—0.35%				
Dream Secured Bondco AB (Sweden) ^{(h)(i)}	8.25%	10/21/2023	SEK 2,112	244,798
Dream Secured Bondco AB (Sweden) ^{(h)(i)}	8.25%	10/21/2023	EUR 2,775	3,149,387
ICBPI (United Kingdom) ^(h)	7.13%	05/30/2021	EUR 1,000	1,175,136
ICBPI (United Kingdom) ^{(h)(i)}	8.00%	05/30/2021	EUR 2,250	2,600,794
ICBPI (United Kingdom) ^(h)	8.25%	05/30/2021	EUR 250	296,564
West Corp. ^(h)	4.75%	07/15/2021	2,140	2,212,225
				9,678,904
Cable & Satellite Television—1.00%				
Altice Financing S.A. (Luxembourg) ^(h)	6.63%	02/15/2023	851	909,506
Altice Financing S.A. (Luxembourg) ^(h)	7.50%	05/15/2026	10,469	11,568,245
Altice US Finance I Corp. ^(h)	5.50%	05/15/2026	10,933	11,493,317
Numbericable-SFR Group S.A. (France) ^(h)	6.00%	05/15/2022	555	582,056
Numbericable-SFR Group S.A. (France) ^(h)	7.38%	05/01/2026	1,889	2,047,204
Virgin Media Investment Holdings Ltd. (United Kingdom) ^(h)	5.50%	08/15/2026	1,027	1,056,526
				27,656,854
Chemicals & Plastics—0.14%				
Hexion Specialty Chemicals, Inc.	6.63%	04/15/2020	3,966	3,728,040
Containers & Glass Products—0.36%				
Ardagh Glass Finance PLC ^{(h)(i)}	4.43%	05/15/2021	1,653	1,690,192
Ardagh Glass Finance PLC	4.25%	09/15/2022	1,695	1,728,900
Ardagh Glass Finance PLC ^(h)	4.63%	05/15/2023	1,643	1,686,129
Horizon Holdings III (France) ^(h)	8.25%	02/15/2022	EUR 1,889	2,284,606
Reynolds Group Holdings, Inc.	5.75%	10/15/2020	634	652,227
Reynolds Group Holdings, Inc. ^{(h)(i)}	4.66%	07/15/2021	1,868	1,910,030
				9,952,084

See accompanying notes which are an integral part of this schedule.

	Interest Rate	Maturity Date		Principal Amount (000)	Value
Electronics & Electrical–0.25%					
Blackboard Inc. ^(h)	9.75%	10/15/2021	\$	4,356	\$ 4,334,220
Dell International LLC/ EMC Corp. ^(h)	5.45%	06/15/2023		1,385	1,508,373
Micron Technology, Inc.	7.50%	09/15/2023		940	1,052,506
					6,895,099
Financial Intermediaries–0.69%					
Cabot Financial S.A. (Luxembourg) ^(h)	6.50%	04/01/2021	GBP	2,000	2,669,348
Garfunkelux Holdco 3 S.A. (Luxembourg) ^{(h)(i)}	5.50%	10/01/2021	EUR	2,415	2,767,149
Garfunkelux Holdco 3 S.A. (Luxembourg) ^(h)	7.50%	08/01/2022	EUR	2,221	2,683,553
Garfunkelux Holdco 3 S.A. (Luxembourg) ^(h)	11.00%	11/01/2023	GBP	2,132	3,072,356
Lindorff Group AB (Norway) ^{(h)(i)}	5.17%	08/15/2020	EUR	2,304	2,601,410
Nemean Bondco PLC (United Kingdom) ^{(h)(i)}	6.82%	02/01/2023	GBP	2,042	2,634,305
Nemean Bondco PLC (United Kingdom) ^(h)	7.38%	02/01/2024	GBP	1,361	1,790,541
Promontoria MCS (France) ^{(h)(i)}	5.42%	09/30/2021	EUR	707	820,023
					19,038,685
Health Care–0.50%					
Care UK Health & Social Care PLC (United Kingdom) ^{(h)(i)}	5.34%	07/15/2019	GBP	2,954	3,806,083
DJO Finance LLC	10.75%	04/15/2020		5,087	4,400,255
DJO Finance LLC ^(h)	8.13%	06/15/2021		1,973	1,844,755
IDH Finance PLC (United Kingdom) ^(h)	6.25%	08/15/2022	GBP	1,500	1,855,369
IDH Finance PLC (United Kingdom) ^{(h)(i)}	6.32%	08/15/2022	GBP	1,500	1,874,695
					13,781,157
Insurance–0.12%					
Domestic & General Group Ltd. (United Kingdom) ^{(h)(i)}	5.32%	11/15/2019	GBP	2,450	3,172,487
Lodging & Casinos–0.15%					
ESH Hospitality, Inc. ^(h)	5.25%	05/01/2025		1,390	1,423,013
Travelodge Hotels Ltd. (United Kingdom) ⁽ⁱ⁾	5.20%	05/15/2023	GBP	1,400	1,828,633
Travelodge Hotels Ltd. (United Kingdom) ^(h)	8.50%	05/15/2023	GBP	630	898,806
					4,150,452
Nonferrous Metals & Minerals–0.13%					
TiZir Ltd. (United Kingdom)	9.00%	09/28/2017		3,600	3,636,000
Oil & Gas–0.08%					
FTS International, Inc. ^{(h)(i)}	8.63%	06/15/2020		731	740,137
Pacific Drilling S.A. (Luxembourg) ^(h)	5.38%	06/01/2020		2,798	1,426,980
					2,167,117
Radio & Television–0.18%					
Clear Channel International B.V. ^(h)	8.75%	12/15/2020		4,561	4,857,465
Rail Industries–0.01%					
Channel Link Enterprises Finance PLC (United Kingdom) ⁽ⁱ⁾	0.00%	06/30/2050	EUR	179	205,154
Retailers (except Food & Drug)–0.19%					
Claire's Stores Inc. ^(h)	6.13%	03/15/2020		1,210	509,712
New Look PLC (United Kingdom) ^(h)	6.50%	07/01/2022	GBP	250	278,185
New Look PLC (United Kingdom) ^(h)	8.00%	07/01/2023	GBP	3,225	3,144,488
TWIN SET - Simona Barbieri S.p.A. (Italy) ^{(h)(i)}	5.54%	07/15/2019	EUR	1,092	1,229,948
					5,162,333
Steel–0.00%					
ERP Iron Ore, LLC (Acquired 01/30/2017-03/31/2017; Cost \$15,986) ^{(h)(i)}	9.15%	12/31/2019		86	5,987

See accompanying notes which are an integral part of this schedule.

Invesco Floating Rate Fund

	Interest Rate	Maturity Date	Principal Amount (000)	Value
Surface Transport–0.03%				
Avis Budget Car Rental, LLC ^(h)	4.13%	11/15/2024	EUR 296	\$ 321,944
Hertz Corp. ^(h)	5.50%	10/15/2024	\$ 480	384,000
				705,944
Telecommunications–0.27%				
Communications Sales & Leasing, Inc. ^(h)	6.00%	04/15/2023	1,200	1,255,500
Communications Sales & Leasing, Inc.	7.13%	12/15/2024	371	372,855
Goodman Networks Inc.	0.00%	07/01/2018	7,708	2,890,500
Wind Telecomunicazioni S.p.A. (Italy) ^(h)	6.50%	04/30/2020	256	265,920
Wind Telecomunicazioni S.p.A. (Italy) ^(h)	7.38%	04/23/2021	1,422	1,489,545
Windstream Services, LLC	6.38%	08/01/2023	17	14,493
Zayo Group, LLC ^(h)	5.75%	01/15/2027	1,087	1,150,861
				7,439,674
Total Bonds & Notes				140,744,734
Structured Products–1.64%				
Apidos CLO X ^{(h)(i)}	7.42%	10/30/2022	918	920,885
Apidos CLO X ^{(h)(i)}	7.42%	10/30/2022	2,190	2,196,883
Atrium X LLC ^{(h)(i)}	5.66%	07/16/2025	600	589,120
Babson CLO Ltd. 2013-IIA ^{(h)(i)}	5.66%	01/18/2025	3,401	3,299,820
Carlyle Global Market Strategies CLO, Ltd. 2013-1A ^{(h)(i)}	6.68%	02/14/2025	3,200	3,239,148
Gallatin Funding CLO VII, Ltd. 2014-1A ^{(h)(i)}	6.83%	07/15/2023	3,068	3,075,307
Highbridge Loan Management, Ltd. 2015-6A ^{(h)(i)}	6.62%	05/05/2027	500	489,095
KKR Financial CLO, Ltd. 2012-1A ^{(h)(i)}	6.63%	12/15/2024	1,359	1,365,730
Madison Park Funding XIV, Ltd. 2014-14A ^{(h)(i)}	6.56%	07/20/2026	1,915	1,771,516
NewStar Berkeley Fund CLO LLC 2016-1A ^{(h)(i)}	6.26%	10/25/2028	2,899	2,797,606
NewStar Commercial Loan Funding 2015-1A ^{(h)(i)}	6.66%	01/20/2027	1,000	1,005,060
Octagon Investment Partners XVII Ltd. 2014-1A ^{(h)(i)}	5.66%	10/25/2025	1,975	1,910,813
Octagon Investment Partners XVIII, Ltd. 2013-1A ^{(h)(i)}	6.43%	12/16/2024	4,442	4,435,431
Octagon Investment Partners XIX, Ltd. 2014-1A ^{(h)(i)}	6.01%	04/15/2026	2,920	2,737,064
Regatta IV Funding Ltd. 2014-1A ^{(h)(i)}	6.11%	07/25/2026	3,250	3,092,649
Symphony CLO VIII, Ltd. 2012-8A ^{(h)(i)}	7.16%	01/09/2023	1,156	1,162,034
Symphony CLO XI, Ltd. 2013-11A ^{(h)(i)}	6.41%	01/17/2025	2,640	2,671,261
Voya CLO I, Ltd. 2013-1A ^{(h)(i)}	6.16%	04/15/2024	4,808	4,774,726
Voya CLO III, Ltd. 2006-3A ^{(h)(i)}	4.66%	12/13/2020	837	839,898
Voya CLO IV, Ltd. 2007-4A ^{(h)(i)}	5.40%	06/14/2022	293	295,019
Voya CLO, Ltd. 2013-3A ^{(h)(i)}	5.66%	01/18/2026	2,501	2,413,662
Total Structured Products				45,082,727
			Shares	
Common Stocks & Other Equity Interests–1.07%^(l)				
Aerospace & Defense–0.09%				
IAP Worldwide Services (Acquired 07/18/2014-08/18/2014; Cost \$145,528) ^{(h)(k)}			134	2,467,412
Automotive–0.01%				
Dayco Products, LLC ^{(h)(k)}			3,266	98,796
Dayco Products, LLC ^{(h)(k)}			3,261	98,645
Transtar Holding Co. Class A			3,149,478	182,670
				380,111

See accompanying notes which are an integral part of this schedule.

Invesco Floating Rate Fund

	Shares	Value
Building & Development—0.07%		
Lake at Las Vegas Joint Venture, LLC Class A (Acquired 04/28/2010-07/15/2010; Cost \$664,569) ^{(h)(k)}	518	\$ 0
Lake at Las Vegas Joint Venture, LLC Class B (Acquired 06/30/2010; Cost \$3,408,940) ^{(h)(k)}	4	0
Masonite International Corp. (Canada) ^(k)	27,093	1,995,399
		1,995,399
Business Equipment & Services—0.01%		
EmployBridge Holding Co. ^{(h)(k)}	43,971	255,032
Cable & Satellite Television—0.10%		
Ion Media Networks, Inc.	4,471	2,846,104
Chemicals & Plastics—0.00%		
Lyondell Chemical Co. Class A	218	17,553
Drugs—0.00%		
BPA Laboratories Class A, Wts. expiring 04/29/2024, (Acquired 04/29/2014; Cost \$0) ^{(h)(k)}	3,490	0
BPA Laboratories Class B, Wts. expiring 04/29/2024, (Acquired 04/29/2014; Cost \$0) ^{(h)(k)}	5,595	0
		0
Financial Intermediaries—0.00%		
Bankruptcy Management Solutions, Inc. ^{(h)(k)}	335	12,563
Bankruptcy Management Solutions, Inc. Class A, Wts. expiring 06/27/18, (Acquired 06/27/2013; Cost \$0) ^{(h)(k)}	19	0
Bankruptcy Management Solutions, Inc. Class B, Wts. expiring 06/27/18, (Acquired 06/27/2013; Cost \$0) ^{(h)(k)}	21	0
Bankruptcy Management Solutions, Inc. Class C, Wts. expiring 06/27/18, (Acquired 06/27/2013; Cost \$0) ^{(h)(k)}	31	0
		12,563
Food Products—0.00%		
QCE LLC (Acquired 06/30/2014; Cost \$52) ^{(h)(k)}	17	0
Forest Products—0.02%		
Verso Corp. Class A, ^(k)	113,805	389,213
Xerium Technologies, Inc. ^(k)	1,766	12,380
		401,593
Health Care—0.01%		
New Millennium Holdco ^{(h)(k)}	259,087	357,799
Leisure Goods, Activities & Movies—0.00%		
AMF Bowling Centers, Inc. ^(k)	1,665	84,499
Lodging & Casinos—0.06%		
Twin River Management Group, Inc. (Acquired 08/30/2005-01/05/2009; Cost \$129,814) ^{(h)(k)}	18,663	1,502,372
Nonferrous Metals & Minerals—0.12%		
Arch Coal, Inc. ^(k)	46,749	3,308,427
Oil & Gas—0.28%		
CJ Holding Co. ^(k)	47,780	1,613,053
Samson Investment Co.	261,209	6,007,807
		7,620,860

See accompanying notes which are an integral part of this schedule.

Invesco Floating Rate Fund

	Shares	Value
Publishing—0.04%		
F&W Publications, Inc. (Acquired 09/17/2007-11/19/2009; Cost \$357,143) ^{(h)(k)}	288	\$ 14,400
Merrill Communications LLC Class A ^{(h)(k)}	133,776	919,710
Tronc, Inc. ^(k)	2,262	25,380
		959,490
Surface Transport—0.00%		
U.S. Shipping Corp. (Acquired 09/28/2007-09/30/2009; Cost \$0) ^{(h)(k)}	6,189	62
U.S. Shipping Corp. (Acquired 09/28/2007-09/30/2009; Cost \$87,805) ^{(h)(k)}	87,805	74,634
		74,696
Telecommunications—0.02%		
FairPoint Communications, Inc. ^(k)	44,928	646,963
Utilities—0.24%		
Bicent Power, LLC A, Wts. expiring 08/21/2022, (Acquired 08/21/2012; Cost \$0) ^{(h)(k)}	101	0
Bicent Power, LLC B, Wts. expiring 08/21/2022, (Acquired 08/21/2012; Cost \$0) ^{(h)(k)}	164	0
Vistra Operations Co. LLC ^{(h)(k)}	410,978	417,964
Vistra Operations Co. LLC	410,978	6,070,145
Vistra Operations Co. LLC (Acquired 10/03/2016; Cost \$316,284) ^{(h)(k)}	672,945	100,942
		6,589,051
Total Common Stocks & Other Equity Interests		29,519,924
Preferred Stock—0.00%		
Retailers (except Food & Drug)—0.00%		
Vivarte (France) (Acquired 01/06/2016-02/16/2017; Cost \$0) ^{(h)(k)}	1,297	0
Money Market Funds—6.91%		
Government & Agency Portfolio, Institutional Class, 0.71% ⁽¹⁾	114,203,530	114,203,530
Treasury Portfolio, Institutional Class, 0.67% ⁽¹⁾	76,135,686	76,135,686
		190,339,216
TOTAL INVESTMENTS—106.77% (Cost \$2,972,411,670)		2,939,758,660
OTHER ASSETS LESS LIABILITIES—(6.77)%		(186,479,738)
NET ASSETS—100.00%		\$ 2,753,278,922

Investment Abbreviations:

CLO	—Collateralized Loan Obligation
DIP	—Debtor-in-possession
EUR	—Euro
GBP	—British Pound Sterling
PIK	—Payment in Kind
SEK	—Swedish Krona
Wts.	—Warrants

Notes to Schedule of Investments:

- * Principal amounts are denominated in U.S. dollars unless otherwise noted.
- (a) Variable rate senior loan interests often require prepayments from excess cash flow or permit the borrower to repay at its 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, it is anticipated that the variable rate senior loan interests will have an expected average life of three to five years.
- (b) Variable rate senior loan interests are, at present, not readily marketable, not registered under the Securities Act of 1933, as amended (the "1933 Act"), and may be subject to contractual and legal restrictions on sale. Senior secured corporate loans and senior secured debt securities in the Fund's portfolio generally have variable rates which adjust to a base, such as the London Inter-Bank Offered Rate ("LIBOR"), on set dates, typically every 30 days but not greater than one year; and/or have interest rates that float at a margin above a widely recognized base lending rate such as the Prime Rate of a designated U.S. bank.
- (c) All or a portion of this holding is subject to unfunded loan commitments. Interest rate will be determined at the time of funding. See Note 4.
- (d) This floating rate interest will settle after May 31, 2017, at which time the interest rate will be determined.

See accompanying notes which are an integral part of this schedule.

Invesco Floating Rate Fund

(e) Defaulted security. Currently, the issuer is in default with respect to principal and/or interest payments. The value of this security at May 31, 2017 represented less than 1% of the Fund's Net Assets.

(f) All or a portion of this security is Payment-in-Kind.

Issuer	Cash Rate	PIK Rate
Cortefiel, S.A., PIK Term Loan B-1	4.25%	1.00%
Cortefiel, S.A., PIK Term Loan B-2	4.25	1.00
Cortefiel, S.A., PIK Term Loan B-3	4.25	1.00
Cortefiel, S.A., PIK Term Loan B-3	5.65	1.00
QCE LLC, PIK Term Loan	--	10.00

(g) The borrower has filed for protection in federal bankruptcy court.

(h) Security purchased or received in a transaction exempt from registration under the 1933 Act. The security may be resold pursuant to an exemption from registration under the 1933 Act, typically to qualified institutional buyers. The aggregate value of these securities at May 31, 2017 was \$163,412,578, which represented 5.94% of the Fund's Net Assets.

(i) Interest or dividend rate is redetermined periodically. Rate shown is the rate in effect on May 31, 2017.

(j) Acquired through the restructuring of senior loans.

(k) Non-income producing security.

(l) The money market fund and the Fund are affiliated by having the same investment adviser. The rate shown is the 7-day SEC standardized yield as of May 31, 2017.

See accompanying notes which are an integral part of this schedule.

Invesco Floating Rate Fund

Notes to Quarterly Schedule of Portfolio Holdings

May 31, 2017
(Unaudited)

NOTE 1 -- Significant Accounting Policies

- A. Security Valuations** – Variable rate senior loan interests are fair valued using quotes provided by an independent pricing service. Quotes provided by the pricing service may reflect appropriate factors such as ratings, tranche type, industry, company performance, spread, individual trading characteristics, institution-size trading in similar groups of securities and other market data.

Securities, including restricted securities, are valued according to the following policy. A security listed or traded on an exchange (except convertible securities) is valued at its last sales price as of the close of the customary trading session on the exchange where the security is principally traded, or lacking any sales on a particular day, the security may be valued at the closing bid price on that day. Securities traded in the over-the-counter market (but not securities reported on the NASDAQ Stock Exchange) are valued based on the prices furnished by independent pricing services, in which case the securities may be considered fair valued, or by market makers. Each security reported on the NASDAQ Stock Exchange is valued at the NASDAQ Official Closing Price (“NOCP”) as of the close of the customary trading session on the valuation date or absent a NOCP, at the closing bid price.

Futures contracts are valued at the final settlement price set by an exchange on which they are principally traded. Listed options are valued at the mean between the last bid and the asked prices from the exchange on which they are principally traded. Options not listed on an exchange are valued by an independent source at the mean between the last bid and asked prices. For purposes of determining net asset value (“NAV”) per share, futures and option contracts generally are valued 15 minutes after the close of the customary trading session of the New York Stock Exchange (“NYSE”).

Investments in open-end and closed-end registered investment companies that do not trade on an exchange are valued at the end-of-day net asset value per share. Investments in open-end and closed-end registered investment companies that trade on an exchange are valued at the last sales price or official closing price as of the close of the customary trading session on the exchange where the security is principally traded.

Debt obligations (including convertible securities) and unlisted equities are fair valued using an evaluated quote provided by an independent pricing service. Evaluated quotes provided by the pricing service may be determined without exclusive reliance on quoted prices, and may reflect appropriate factors such as institution-size trading in similar groups of securities, developments related to specific securities, dividend rate (for unlisted equities), yield (for debt obligations), quality, type of issue, coupon rate (for debt obligations), maturity (for debt obligations), individual trading characteristics and other market data. Debt obligations are subject to interest rate and credit risks. In addition, all debt obligations involve some risk of default with respect to interest and/or principal payments.

Swap agreements are fair valued using an evaluated quote, if available, provided by an independent pricing service. Evaluated quotes provided by the pricing service are valued based on a model which may include end-of-day net present values, spreads, ratings, industry, company performance and returns of referenced assets. Centrally cleared swap agreements are valued at the daily settlement price determined by the relevant exchange or clearinghouse.

Foreign securities' (including foreign exchange contracts) prices are converted into U.S. dollar amounts using the applicable exchange rates as of the close of the NYSE. If market quotations are available and reliable for foreign exchange-traded equity securities, the securities will be valued at the market quotations. Because trading hours for certain foreign securities end before the close of the NYSE, closing market quotations may become unreliable. If between the time trading ends on a particular security and the close of the customary trading session on the NYSE, events occur that the Adviser determines are significant and make the closing price unreliable, the Fund may fair value the security. If the event is likely to have affected the closing price of the security, the security will be valued at fair value in good faith using procedures approved by the Board of Trustees. Adjustments to closing prices to reflect fair value may also be based on a screening process of an independent pricing service to indicate the degree of certainty, based on historical data, that the closing price in the principal market where a foreign security trades is not the current value as of the close of the NYSE. Foreign securities' prices meeting the approved degree of certainty that the price is not reflective of current value will be priced at the indication of fair value from the independent pricing service. Multiple factors may be considered by the independent pricing service in determining adjustments to reflect fair value and may include information relating to sector indices, American Depositary Receipts and domestic and foreign index futures. Foreign securities may have additional risks including exchange rate changes, potential for sharply devalued currencies and high inflation, political and economic upheaval, the relative lack of issuer information, relatively low market liquidity and the potential lack of strict financial and accounting controls and standards.

A. Security Valuations – (continued)

Securities for which market prices are not provided by any of the above methods may be valued based upon quotes furnished by independent sources. The last bid price may be used to value equity securities. The mean between the last bid and asked prices is used to value debt obligations, including corporate loans.

Securities for which market quotations are not readily available or became unreliable are valued at fair value as determined in good faith by or under the supervision of the Trust's officers following procedures approved by the Board of Trustees. Issuer specific events, market trends, bid/asked quotes of brokers and information providers and other market data may be reviewed in the course of making a good faith determination of a security's fair value.

The Fund may invest in securities that are subject to interest rate risk, meaning the risk that the prices will generally fall as interest rates rise and, conversely, the prices will generally rise as interest rates fall. Specific securities differ in their sensitivity to changes in interest rates depending on their individual characteristics. Changes in interest rates may result in increased market volatility, which may affect the value and/or liquidity of certain Fund investments.

Valuations change in response to many factors including the historical and prospective earnings of the issuer, the value of the issuer's assets, general economic conditions, interest rates, investor perceptions and market liquidity. Because of the inherent uncertainties of valuation, the values reflected in the financial statements may materially differ from the value received upon actual sale of those investments.

B. Securities Transactions and Investment Income – Securities transactions are accounted for on a trade date basis. Realized gains or losses on sales are computed on the basis of specific identification of the securities sold. Interest income (net of withholding tax, if any) is recorded on the accrual basis from the settlement date. Facility fees received may be amortized over the life of the loan. Dividend income (net of withholding tax, if any) is recorded on the ex-dividend date. Bond premiums and discounts are amortized and/or accreted for financial reporting purposes.

The Fund may periodically participate in litigation related to Fund investments. As such, the Fund may receive proceeds from litigation settlements. Any proceeds received are included in the Statement of Operations as realized gain (loss) for investments no longer held and as unrealized gain (loss) for investments still held.

Other income is comprised primarily of amendment fees which are recorded when received. Amendment fees are received in return for changes in the terms of the loan or note.

Brokerage commissions and mark ups are considered transaction costs and are recorded as an increase to the cost basis of securities purchased and/or a reduction of proceeds on a sale of securities. Such transaction costs are included in the determination of net realized and unrealized gain (loss) from investment securities reported in the Statement of Operations and the Statement of Changes in Net Assets and the net realized and unrealized gains (losses) on securities per share in the Financial Highlights. Transaction costs are included in the calculation of the Fund's net asset value and, accordingly, they reduce the Fund's total returns. These transaction costs are not considered operating expenses and are not reflected in net investment income reported in the Statement of Operations and the Statement of Changes in Net Assets, or the net investment income per share and the ratios of expenses and net investment income reported in the Financial Highlights, nor are they limited by any expense limitation arrangements between the Fund and the investment adviser.

The Fund allocates realized and unrealized capital gains and losses to a class based on the relative net assets of each class. The Fund allocates income to a class based on the relative value of the settled shares of each class.

C. Country Determination – For the purposes of making investment selection decisions and presentation in the Schedule of Investments, the investment adviser may determine the country in which an issuer is located and/or credit risk exposure based on various factors. These factors include the laws of the country under which the issuer is organized, where the issuer maintains a principal office, the country in which the issuer derives 50% or more of its total revenues and the country that has the primary market for the issuer's securities, as well as other criteria. Among the other criteria that may be evaluated for making this determination are the country in which the issuer maintains 50% or more of its assets, the type of security, financial guarantees and enhancements, the nature of the collateral and the sponsor organization. Country of issuer and/or credit risk exposure has been determined to be the United States of America, unless otherwise noted.

D. Securities Purchased on a When-Issued and Delayed Delivery Basis – The Fund may purchase and sell interests in corporate loans and corporate debt securities and other portfolio securities on a when-issued and delayed delivery basis, with payment and delivery scheduled for a future date. No income accrues to the Fund on such interests or securities in connection with such transactions prior to the date the Fund actually takes delivery of such interests or securities. These transactions are subject to market fluctuations and are subject to the risk that the value at delivery may be more or less than the trade date purchase price. Although the Fund will generally purchase these securities with the intention of acquiring such securities, they may sell such securities prior to the settlement date.

E. Foreign Currency Translations – Foreign currency is valued at the close of the NYSE based on quotations posted by banks and major currency dealers. Portfolio securities and other assets and liabilities denominated in foreign currencies are translated into U.S. dollar amounts at date of valuation. Purchases and sales of portfolio securities (net of foreign taxes withheld on disposition) and income items denominated in foreign currencies are translated into U.S. dollar amounts on the respective dates of such transactions. The Fund does not separately account for the portion of the results of operations resulting from changes in foreign exchange rates on investments and the fluctuations arising from changes in market prices of securities held. The combined results of changes in foreign exchange rates and the fluctuation of market prices on investments (net of estimated foreign tax withholding) are included with the net realized and unrealized gain or loss from investments in the Statement of Operations. Reported net realized foreign currency gains or losses arise from (1) sales of foreign currencies, (2) currency gains or losses realized between the trade and settlement dates on securities transactions, and (3) the difference between the amounts of dividends, interest, and foreign withholding taxes recorded on the Fund’s books and the U.S. dollar equivalent of the amounts actually received or paid. Net unrealized foreign currency gains and losses arise from changes in the fair values of assets and liabilities, other than investments in securities at fiscal period end, resulting from changes in exchange rates.

The Fund may invest in foreign securities, which may be subject to foreign taxes on income, gains on investments or currency repatriation, a portion of which may be recoverable. Foreign taxes, if any, are recorded based on the tax regulations and rates that exist in the foreign markets in which the Fund invests and are shown in the Statement of Operations.

F. Forward Foreign Currency Contracts – The Fund may engage in foreign currency transactions either on a spot (i.e. for prompt delivery and settlement) basis, or through forward foreign currency contracts, to manage or minimize currency or exchange rate risk.

The Fund may also enter into forward foreign currency contracts for the purchase or sale of a security denominated in a foreign currency in order to “lock in” the U.S. dollar price of that security, or the Fund may also enter into forward foreign currency contracts that do not provide for physical settlement of the two currencies, but instead are settled by a single cash payment calculated as the difference between the agreed upon exchange rate and the spot rate at settlement based upon an agreed upon notional amount (non-deliverable forwards). The Fund will set aside liquid assets in an amount equal to the daily mark-to-market obligation for forward foreign currency contracts.

A forward foreign currency contract is an obligation between two parties (“Counterparties”) to purchase or sell a specific currency for an agreed-upon price at a future date. The use of forward foreign currency contracts does not eliminate fluctuations in the price of the underlying securities the Fund owns or intends to acquire but establishes a rate of exchange in advance. Fluctuations in the value of these contracts are measured by the difference in the contract date and reporting date exchange rates and are recorded as unrealized appreciation (depreciation) until the contracts are closed. When the contracts are closed, realized gains (losses) are recorded. Realized and unrealized gains (losses) on the contracts are included in the Statement of Operations. The primary risks associated with forward foreign currency contracts include failure of the Counterparty to meet the terms of the contract and the value of the foreign currency changing unfavorably. These risks may be in excess of the amounts reflected in the Statement of Assets and Liabilities.

G. Industry Focus – To the extent that the Fund invests a greater amount of its assets in securities of issuers in the banking and financial services industries, the Fund’s performance will depend to a greater extent on the overall condition of those industries. The value of these securities can be sensitive to changes in government regulation, interest rates and economic downturns in the U.S. and abroad.

H. Bank Loan Risk – Although the resale, or secondary market for floating rate loans has grown substantially over the past decade, both in overall size and number of market participants, there is no organized exchange or board of trade on which floating rate loans are traded. Instead, the secondary market for floating rate loans is a private, unregulated interdealer or interbank resale market. Such a market may therefore be subject to irregular trading activity, wide bid/ask spreads, and extended trade settlement periods, which may impair the Fund’s ability to sell bank loans within its desired time frame or at an acceptable price and its ability to accurately value existing and prospective investments. Extended trade settlement periods may result in cash not being immediately available to the Fund. As a result, the Fund may have to sell other investments or engage in borrowing transactions to raise cash to meet its obligations. Similar to other asset classes, bank loan funds may be exposed to counterparty credit risk, or the risk that an entity with which the Fund has unsettled or open transactions may fail to or be unable to perform on its commitments. The Fund seeks to manage counterparty credit risk by entering into transactions only with counterparties that it believes have the financial resources to honor their obligations and by monitoring the financial stability of those counterparties.

I. Other Risks – The Fund may invest all or substantially all of its assets in senior secured floating rate loans and senior secured debt securities that are determined to be rated below investment grade. These securities are generally considered to have speculative characteristics and are subject to greater risk of loss of principal and interest than higher rated securities. The value of lower quality debt securities and floating rate loans can be more volatile due to increased sensitivity to adverse issuer, political, regulatory, market or economic developments.

I. Other Risks– (continued)

The Fund invests in corporate loans from U.S. or non-U.S. companies (the “Borrowers”). The investment of the Fund in a corporate loan may take the form of participation interests or assignments. If the Fund purchases a participation interest from a syndicate of lenders (“Lenders”) or one of the participants in the syndicate (“Participant”), one or more of which administers the loan on behalf of all the Lenders (the “Agent Bank”), the Fund would be required to rely on the Lender that sold the participation interest not only for the enforcement of the Fund’s rights against the Borrower but also for the receipt and processing of payments due to the Fund under the corporate loans. As such, the Fund is subject to the credit risk of the Borrower and the Participant. Lenders and Participants interposed between the Fund and a Borrower, together with Agent Banks, are referred to as “Intermediate Participants”.

J. Leverage Risk – The Fund may utilize leverage to seek to enhance the yield of the Fund by borrowing. There are risks associated with borrowing in an effort to increase the yield and distributions on the shares, including that the costs of the financial leverage may exceed the income from investments made with such leverage, the higher volatility of the net asset value of the shares, and that fluctuations in the interest rates on the borrowing may affect the yield and distributions to the shareholders. There can be no assurance that the Fund’s leverage strategy will be successful.

NOTE 2 -- Additional Valuation Information

Generally Accepted Accounting Principles (“GAAP”) defines fair value as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date, under current market conditions. GAAP establishes a hierarchy that prioritizes the inputs to valuation methods, giving the highest priority to readily available unadjusted quoted prices in an active market for identical assets (Level 1) and the lowest priority to significant unobservable inputs (Level 3), generally when market prices are not readily available or are unreliable. Based on the valuation inputs, the securities or other investments are tiered into one of three levels. Changes in valuation methods may result in transfers in or out of an investment’s assigned level:

Level 1 – Prices are determined using quoted prices in an active market for identical assets.

Level 2 – Prices are determined using other significant observable inputs. Observable inputs are inputs that other market participants may use in pricing a security. These may include quoted prices for similar securities, interest rates, prepayment speeds, credit risk, yield curves, loss severities, default rates, discount rates, volatilities and others.

Level 3 – Prices are determined using significant unobservable inputs. In situations where quoted prices or observable inputs are unavailable (for example, when there is little or no market activity for an investment at the end of the period), unobservable inputs may be used. Unobservable inputs reflect the Fund’s own assumptions about the factors market participants would use in determining fair value of the securities or instruments and would be based on the best available information.

The following is a summary of the tiered valuation input levels, as of May 31, 2017. The level assigned to the securities valuations may not be an indication of the risk or liquidity associated with investing in those securities. Because of the inherent uncertainties of valuation, the values reflected in the financial statements may materially differ from the value received upon actual sale of those investments.

During the nine months ended May 31, 2017, there were transfers from Level 3 to Level 2 of \$46,005,850, due to third-party vendor quotations utilizing more than one market quote and from Level 2 to Level 3 of \$22,724,898, due to third party vendor quotations utilizing single market quotes.

	Level 1	Level 2	Level 3	Total
Variable Rate Senior Loan Interests	\$ —	\$ 2,381,146,051	\$ 152,926,008	\$ 2,534,072,059
Bonds & Notes	—	140,738,747	5,987	140,744,734
Structured Products	—	45,082,727	—	45,082,727
Common Stocks & Other Equity Interests	14,078,513	8,435,485	7,005,926	29,519,924
Preferred Stocks	—	—	0	0
Money Market Funds	190,339,216	—	—	190,339,216
	204,417,729	2,575,403,010	159,937,921	2,939,758,660
Forward Foreign Currency Contracts*	—	(6,067,550)	—	(6,067,550)
Total Investments	\$ 204,417,729	\$ 2,569,335,460	\$ 159,937,921	\$ 2,933,691,110

* Unrealized appreciation (depreciation).

A reconciliation of Level 3 investments is presented when the Fund had a significant amount of Level 3 investments at the beginning and/or end of the reporting period in relation to net assets.

The following is a reconciliation of the fair valuations using significant unobservable inputs (Level 3) during the nine months ended May 31, 2017:

	Beginning Balance, as of August 31, 2016	Purchases	Sales	Accrued discounts/premiums	Net realized gain	Net Change in Unrealized Appreciation/ (Depreciation)	Transfers into Level 3	Transfers out of Level 3	Ending Balance, as of May 31, 2017
Variable Rate Senior Loan Interests	\$ 117,101,789	\$ 96,433,129	\$ (42,282,666)	\$ 1,233,015	\$ 194,374	\$ 4,109,980	\$ 21,222,527	\$ (45,086,140)	\$ 152,926,008
Bonds & Notes	--	7,172	--	8,815	--	(10,000)	--	--	5,987
Common Stocks & Other Equity Interests	4,676,287	316,284	(964,213)	--	964,213	1,430,694	1,502,371	(919,710)	7,005,926
Preferred Stocks	121,012	--	(145,214)	--	145,214	(121,012)	--	--	0
Total	\$ 121,899,088	\$ 96,756,585	\$ (43,392,093)	\$ 1,241,830	\$ 1,303,801	\$ 5,409,662	\$ 22,724,898	\$ (46,005,850)	\$ 159,937,921

Securities determined to be Level 3 at the end of the reporting period were valued utilizing quotes from a third-party vendor pricing service. A significant change in third-party pricing information could result in a significantly lower or higher value in Level 3 investments.

NOTE 3 -- Derivative Investments

Open Forward Foreign Currency Contracts

Settlement Date	Counterparty	Contract to				Notional Value	Unrealized Appreciation (Depreciation)
		Deliver		Receive			
06/15/17	Barclays Bank PLC	GBP	24,417,526	USD	30,527,959	\$ 31,472,859	\$ (944,900)
06/15/17	Barclays Bank PLC	USD	15,114,617	GBP	11,726,293	15,114,681	64
06/15/17	Citibank, N.A.	EUR	28,745,231	USD	30,622,294	32,312,197	(1,689,903)
06/15/17	Citibank, N.A.	USD	35,769,701	EUR	32,868,568	36,947,196	1,177,495
06/15/17	Goldman Sachs International	EUR	28,747,170	USD	30,627,522	32,314,377	(1,686,855)
06/15/17	Goldman Sachs International	GBP	256,474	USD	332,284	330,580	1,704
06/15/17	Goldman Sachs International	USD	29,003,251	EUR	26,644,909	29,951,250	947,999
06/15/17	J.P. Morgan Chase Bank, N.A.	SEK	8,344,971	USD	925,677	960,828	(35,151)
06/15/17	J.P. Morgan Chase Bank, N.A.	USD	937,660	SEK	8,344,971	960,828	23,168
06/15/17	RBC Capital Markets Corp.	EUR	28,745,231	USD	30,618,988	32,312,197	(1,693,209)
06/15/17	RBC Capital Markets Corp.	USD	29,086,969	EUR	26,724,153	30,040,326	953,357
06/15/17	RBC Capital Markets Corp.	USD	16,699,267	GBP	12,947,607	16,688,758	(10,509)

The table below summarizes the average notional value of forward foreign currency contracts outstanding during the period.

	Forward Foreign Currency Contracts
Average notional value	\$313,424,732

NOTE 4 -- Unfunded Loan Commitments

As of May 31, 2017, the Fund had unfunded loan commitments, which could be extended at the option of the borrower, pursuant to the following loan agreements with the following borrowers:

Borrower	Type		Principal Amount^(a)	Value
Accudyne Industries LLC	Revolver Loan		\$ 4,464,973	\$ 4,063,125
Allied Universal Holdco LLC	Incremental Delayed Draw Term Loan		1,180,733	1,180,733
Brickman Group Ltd. LLC	Revolver Loan		992,879	922,879
CH Hold Corp.	First Lien Delayed Draw Term Loan		191,687	191,687
Community Health Systems, Inc.	Revolver Loan		1,973,971	1,968,384
Delta Air Lines, Inc.	Revolver Loan		3,811,850	3,783,262
Getty Images, Inc.	Revolver Loan		6,893,288	6,755,422
Hearthside Group Holdings, LLC	Revolver Loan		2,701,077	2,699,011
IAP Worldwide Services	Revolver Loan		789,017	773,237
ICSH Parent, Inc.	Delayed Draw Term Loan		507,992	507,992
MacDermid, Inc.	Multicurrency Revolver Loan		2,180,546	2,179,183
MacDermid, Inc.	Revolver Loan		2,180,546	2,179,183
National Vision, Inc.	First Lien Revolver Loan		3,004,345	2,763,997
NRG Energy Inc.	Revolver Loan A		39,335,064	39,031,004
Oberthur Technologies of America Corp.	Term Loan B-2	EUR	3,917,478	3,917,478
Oberthur Technologies of America Corp.	Term Loan B-2		2,817,967	2,817,967
Payless Inc.	DIP Term Loan		978,649	978,649
Post Holdings Inc.	Revolver Loan		3,566,087	3,563,859
Prime Security Services Borrower, LLC	Revolver Loan		3,829,058	3,826,665
Scientific Games International, Inc.	Multicurrency Revolver Loan		4,575,335	4,449,514
Transtar Holding Co.	Exit Term Loan		320,321	320,321
TricorBraun Inc.	Delayed Draw Term Loan		311,223	311,223
Unilabs Diagnostics AB	Revolver Loan	EUR	2,062,150	2,062,150
				\$ 91,246,925

^(a) Principal amounts are denominated in U.S. Dollars unless otherwise noted.

NOTE 5 -- Investment Securities

The aggregate amount of investment securities (other than short-term securities, U.S. Treasury obligations and money market funds, if any) purchased and sold by the Fund during the nine months ended May 31, 2017 was \$1,771,327,175 and \$1,273,719,365, respectively. Cost of investments on a tax basis includes the adjustments for financial reporting purposes as of the most recently completed federal income tax reporting period-end.

Unrealized Appreciation (Depreciation) of Investment Securities on a Tax Basis

Aggregate unrealized appreciation of investment securities	\$	36,839,074
Aggregate unrealized (depreciation) of investment securities		(72,556,719)
Net unrealized appreciation (depreciation) of investment securities	\$	(35,717,645)

Cost of investments for tax purposes is \$2,975,476,305.

NOTE 6 -- Senior Loan Participation Commitments

The Fund invests in participations, assignments, or acts as a party to the primary lending syndicate of a Senior Loan interest to corporations, partnerships, and other entities. When the Fund purchases a participation of a Senior Loan interest, the Fund typically enters into a contractual agreement with the lender or other third party selling the participation, but not with the borrower directly. As such, the Fund assumes the credit risk of the borrower, selling participant or other persons interpositioned between the Fund and the borrower.

At the nine months ended May 31, 2017, the following sets forth the selling participants with respect to interest in Senior Loans purchased by the Fund on a participation basis.

Selling Participant	Principal Amount		Value
Barclays Bank PLC	\$	6,893,288	\$ 6,755,422
Citibank, N.A.		4,464,973	4,063,125
Goldman Sachs Lending Partners LLC		6,570,432	6,327,856
Mizuho Bank, Ltd.		41,372,155	41,052,348
Total	\$	59,300,848	\$ 58,198,751