Schedule of Investments
May 31, 2018
(Unaudited)

Variable Rate Senior Loan Interests—94.95% (b)(c)

<table>
<thead>
<tr>
<th>Borrower/Issuer</th>
<th>Description</th>
<th>Interest Rate</th>
<th>Maturity Date</th>
<th>Principal Amount (000)</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>Aerospace &amp; Defense—2.47%</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Booz Allen Hamilton Inc., Term Loan B</td>
<td>(1 mo. USD LIBOR + 2.00%)</td>
<td>3.98%</td>
<td>06/30/2023</td>
<td>$1,381</td>
<td>$1,389,436</td>
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<tr>
<td>Consolidated Aerospace Manufacturing, LLC, Term Loan</td>
<td>(1 mo. USD LIBOR + 3.75%)</td>
<td>5.74%</td>
<td>08/11/2022</td>
<td>3,426</td>
<td>3,439,120</td>
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<tr>
<td>DAE Aviation Holdings, Inc., Term Loan</td>
<td>(1 mo. USD LIBOR + 3.75%)</td>
<td>5.73%</td>
<td>07/07/2022</td>
<td>855</td>
<td>859,969</td>
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<tr>
<td>Greenrock Finance, Inc., Term Loan B</td>
<td>(3 mo. USD LIBOR + 3.50%)</td>
<td>5.80%</td>
<td>06/28/2024</td>
<td>3,848</td>
<td>3,871,343</td>
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<tr>
<td>IAP Worldwide Services Revolver Loan (Acquired 07/22/2014; Cost $789,017)</td>
<td>(1 mo. USD LIBOR + 3.25%)</td>
<td>0.00%</td>
<td>07/18/2018</td>
<td>789</td>
<td>789,016</td>
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<tr>
<td>Revolver Loan (3 mo. USD LIBOR + 5.50%) (Acquired 07/22/2014; Cost $87,669)</td>
<td>7.80%</td>
<td>07/18/2018</td>
<td>88</td>
<td>87,668</td>
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<tr>
<td>Second Lien Term Loan</td>
<td>(3 mo. USD LIBOR + 6.50%)</td>
<td>8.80%</td>
<td>07/18/2019</td>
<td>997</td>
<td>982,360</td>
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<tr>
<td>Leidos Innovations Corp., Term Loan B</td>
<td>(1 mo. USD LIBOR + 1.75%)</td>
<td>3.75%</td>
<td>08/16/2023</td>
<td>1,523</td>
<td>1,534,479</td>
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<td>Maxar Technologies Ltd. (Canada), Term Loan B</td>
<td>(1 mo. USD LIBOR + 2.75%)</td>
<td>4.74%</td>
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<td>1,800,194</td>
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<td>Peraton Corp., Term Loan</td>
<td>(3 mo. USD LIBOR + 5.25%)</td>
<td>7.56%</td>
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<td>Perspecta Inc., Term Loan B (d)</td>
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<td>2,359</td>
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<td>TransDigm Inc. Term Loan E</td>
<td>(1 mo. USD LIBOR + 2.75%)</td>
<td>4.48%</td>
<td>05/14/2022</td>
<td>10,029</td>
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<td>Term Loan F</td>
<td>(1 mo. USD LIBOR + 2.50%)</td>
<td>4.48%</td>
<td>06/09/2023</td>
<td>24,930</td>
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<td>Term Loan G</td>
<td>(1 mo. USD LIBOR + 2.50%)</td>
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<td>Term Loan G (3 mo. USD LIBOR + 2.50%)</td>
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<td>Term Loan E</td>
<td>(1 mo. USD LIBOR + 2.50%)</td>
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<td>Vectra Co. First Lien Term Loan</td>
<td>(1 mo. USD LIBOR + 3.25%)</td>
<td>5.23%</td>
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<td>Second Lien Term Loan</td>
<td>(1 mo. USD LIBOR + 7.25%)</td>
<td>9.23%</td>
<td>03/08/2026</td>
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<td>992,948</td>
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<td>Wesco Aircraft Hardware Corp., Term Loan B</td>
<td>(1 mo. USD LIBOR + 2.50%)</td>
<td>4.80%</td>
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<td>2,571</td>
<td>2,532,817</td>
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<td>Xebec Global Holdings, LLC, Term Loan</td>
<td>(1 mo. USD LIBOR + 5.50%)</td>
<td>7.42%</td>
<td>02/12/2024</td>
<td>1,470</td>
<td>1,477,274</td>
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Air Transport—1.26%
American Airlines, Inc. Term Loan | (1 mo. USD LIBOR + 1.75%) | 3.72% | 06/27/2025 | 2,618 | 2,589,909 |
| Term Loan B | (1 mo. USD LIBOR + 2.00%) | 3.92% | 12/14/2023 | 5,079 | 5,055,856 |
| Avolon TLB Borrower I (US) LLC, Term Loan B-3 | (1 mo. USD LIBOR + 2.00%) | 3.95% | 01/15/2025 | 19,138 | 19,000,732 |
| Gol LuxCo S.A. (Luxembourg), Term Loan | 6.50% | 08/31/2020 | 5,842 | 5,992,544 |

Automotive—1.51%
Allison Transmission, Inc., Term Loan | (1 mo. USD LIBOR + 1.75%) | 3.72% | 09/23/2022 | 48 | 48,464 |
| American Axle & Manufacturing, Inc., Term Loan B | (1 wk. USD LIBOR + 2.25%) | 4.01% | 04/06/2024 | 2,057 | 2,062,043 |
| Belron Finance US LLC, Term Loan B | (3 mo. USD LIBOR + 2.50%) | 4.86% | 11/07/2024 | 2,507 | 2,520,862 |
| CH Hold Corp., Term Loan | (1 mo. USD LIBOR + 3.00%) | 4.98% | 02/01/2024 | 2,058 | 2,068,405 |
| Dayco Products, LLC, Term Loan | (3 mo. USD LIBOR + 5.00%) | 7.31% | 05/19/2023 | 1,872 | 1,883,705 |
| Dealer Tire, LLC Term Loan | (3 mo. USD LIBOR + 3.25%) | 5.56% | 12/22/2021 | 91 | 90,477 |
| Term Loan (6 mo. USD LIBOR + 3.25%) | 5.75% | 12/22/2021 | 221 | 219,115 |
| FCA US LLC, Term Loan B | (1 mo. USD LIBOR + 2.00%) | 3.97% | 12/31/2018 | 273 | 274,185 |
| Mavis Tire Express Services Corp. Delayed Draw Term Loan | (1 mo. USD LIBOR + 3.25%) | 5.20% | 03/20/2025 | 508 | 506,231 |
| Delayed Draw Term Loan (1 mo. USD LIBOR + 3.25%) | 5.20% | 03/20/2025 | 30 | 29,535 |
| Term Loan (1 mo. USD LIBOR + 3.25%) | 5.20% | 03/20/2025 | 3,360 | 3,346,662 |
| Midas Intermediate Holdco II, LLC, Term Loan | (3 mo. USD LIBOR + 2.75%) | 5.05% | 08/18/2021 | 4,097 | 4,053,875 |
| Navistar, Inc., Term Loan B | (1 mo. USD LIBOR + 3.50%) | 5.43% | 11/06/2024 | 2,751 | 2,769,582 |
| Superior Industries International, Inc., Term Loan | (1 mo. USD LIBOR + 4.50%) | 6.48% | 05/22/2024 | 2,506 | 2,527,380 |
| ThermaSys Corp., Term Loan (3 mo. USD LIBOR + 4.00%) | 6.35% | 05/03/2019 | 4,040 | 3,932,217 |
| Tower Automotive Holdings USA, LLC, Term Loan | (1 mo. USD LIBOR + 2.75%) | 4.69% | 03/07/2024 | 4,880 | 4,900,853 |

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

Invesco Floating Rate Fund
### Automotive—(continued)

<table>
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<tr>
<th>Loan Details</th>
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<th>Maturity Date</th>
<th>Principal Amount (000)</th>
<th>Value</th>
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<tbody>
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<td>Transtar Holding Co.</td>
<td>6.59%</td>
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<td>$2,100,136</td>
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<td>PIK Term Loan (6 mo. USD LIBOR + 1.00%)</td>
<td>7.75%</td>
<td>04/11/2022</td>
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<td>693,185</td>
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<td>Term Loan(6)</td>
<td>0.00%</td>
<td>04/11/2022</td>
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<td>241,919</td>
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<td>Term Loan (3 mo. USD LIBOR + 4.25%)</td>
<td>6.07%</td>
<td>04/11/2022</td>
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<td>988,864</td>
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<td>Wond Intermediate I.L.P., Second Lien Term Loan (6 mo. USD LIBOR + 7.25%)</td>
<td>9.14%</td>
<td>09/19/2022</td>
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<td>Winter Park Intermediate, Inc., Term Loan (1 mo. USD LIBOR + 4.75%)</td>
<td>6.67%</td>
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### Beverage & Tobacco—0.39%

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<td>AI Aqua Merger Sub, Inc.</td>
<td>5.23%</td>
<td>12/13/2023</td>
<td>1,768</td>
<td>1,769,423</td>
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<tr>
<td>First Lien Term Loan B-1 (1 mo. USD LIBOR + 3.25%)</td>
<td>5.23%</td>
<td>08/04/2022</td>
<td>3,844</td>
<td>3,855,077</td>
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<tr>
<td>Arctic Glacier U.S.A., Inc., Term Loan (1 mo. USD LIBOR + 3.50%)</td>
<td>4.58%</td>
<td>12/15/2023</td>
<td>1,946</td>
<td>1,957,806</td>
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<td>Arterra Wines Canada, Inc. (Canada), First Lien Term Loan B-1 (2 mo. USD LIBOR + 2.75%)</td>
<td>4.88%</td>
<td>12/15/2023</td>
<td>1,946</td>
<td>1,957,880</td>
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<tr>
<td>Winebow Holdings, Inc., Second Lien Term Loan (1 mo. USD LIBOR + 7.50%)</td>
<td>9.48%</td>
<td>01/02/2022</td>
<td>1,190</td>
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### Building & Development—2.85%

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<th>Loan Details</th>
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<th>Principal Amount (000)</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>AI Aqua Merger Sub, Inc.</td>
<td>3.98%</td>
<td>10/31/2023</td>
<td>5,621</td>
<td>5,606,037</td>
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<tr>
<td>Beacon Roofing Supply, Inc., Term Loan B (1 mo. USD LIBOR + 2.25%)</td>
<td>4.18%</td>
<td>01/02/2025</td>
<td>1,525</td>
<td>1,527,491</td>
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<tr>
<td>Capital Automotive L.P.</td>
<td>4.49%</td>
<td>03/25/2024</td>
<td>8,929</td>
<td>8,941,219</td>
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<tr>
<td>Second Lien Term Loan B (1 mo. USD LIBOR + 6.00%)</td>
<td>7.99%</td>
<td>03/24/2025</td>
<td>3,915</td>
<td>3,993,195</td>
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<td>DiversiTech Holdings, Inc.</td>
<td>9.81%</td>
<td>06/02/2025</td>
<td>575</td>
<td>583,790</td>
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<td>Term Loan B-1 (3 mo. USD LIBOR + 3.00%)</td>
<td>5.31%</td>
<td>06/03/2024</td>
<td>1,791</td>
<td>1,788,026</td>
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<tr>
<td>Forterra Finance, LLC, First Lien Term Loan (1 mo. USD LIBOR + 3.00%)</td>
<td>4.98%</td>
<td>10/25/2023</td>
<td>2,795</td>
<td>2,624,369</td>
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<tr>
<td>GYP Holdings III Corp., First Lien Incremental Term Loan</td>
<td>—</td>
<td>06/01/2025</td>
<td>2,480</td>
<td>2,482,062</td>
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<tr>
<td>HD Supply Waterworks, Ltd., Term Loan (3 mo. USD LIBOR + 3.00%)</td>
<td>5.12%</td>
<td>08/04/2023</td>
<td>2,807</td>
<td>2,826,238</td>
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<tr>
<td>Janus International Group, LLC, Term Loan (1 mo. USD LIBOR + 3.00%)</td>
<td>4.98%</td>
<td>02/12/2025</td>
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<td>968,341</td>
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<td>Mueller Water Products, Inc.</td>
<td>4.48%</td>
<td>11/25/2021</td>
<td>377</td>
<td>380,823</td>
</tr>
<tr>
<td>Term Loan (3 mo. USD LIBOR + 2.50%)</td>
<td>4.80%</td>
<td>11/25/2021</td>
<td>170</td>
<td>171,092</td>
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<tr>
<td>Pisces Midco Inc., Term Loan (3 mo. USD LIBOR + 3.75%)</td>
<td>6.09%</td>
<td>04/12/2022</td>
<td>7,018</td>
<td>7,046,116</td>
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<tr>
<td>Quikrete Holdings, Inc., First Lien Term Loan (1 mo. USD LIBOR + 2.75%)</td>
<td>4.73%</td>
<td>11/15/2023</td>
<td>8,909</td>
<td>8,925,700</td>
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<tr>
<td>RE/MAX, LLC, Term Loan (3 mo. USD LIBOR + 2.75%)</td>
<td>5.05%</td>
<td>12/15/2023</td>
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<td>4,860,530</td>
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<tr>
<td>Realogy Group LLC, Term Loan (1 mo. USD LIBOR + 2.25%)</td>
<td>4.18%</td>
<td>02/08/2025</td>
<td>9,090</td>
<td>9,148,682</td>
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<tr>
<td>SRS Distribution Inc., Term Loan</td>
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<td>05/25/2025</td>
<td>4,829</td>
<td>4,812,771</td>
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<tr>
<td>Werner FinCo L.P., Term Loan (1 mo. USD LIBOR + 4.00%)</td>
<td>5.91%</td>
<td>07/24/2024</td>
<td>3,046</td>
<td>3,064,665</td>
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### Business Equipment & Services—10.62%

<table>
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<tr>
<th>Loan Details</th>
<th>Interest Rate</th>
<th>Maturity Date</th>
<th>Principal Amount (000)</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>Acosta, Inc., Term Loan B-1 (1 mo. USD LIBOR + 3.25%)</td>
<td>5.23%</td>
<td>09/26/2021</td>
<td>4,105</td>
<td>3,282,008</td>
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<tr>
<td>Allied Universal Holdco LLC, First Lien Term Loan (3 mo. USD LIBOR + 3.75%)</td>
<td>6.05%</td>
<td>07/28/2022</td>
<td>5,247</td>
<td>5,178,787</td>
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<td>Alorica Inc., Term Loan B (1 mo. USD LIBOR + 3.75%)</td>
<td>5.73%</td>
<td>06/30/2022</td>
<td>2,168</td>
<td>2,181,930</td>
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<td>Altran Technologies (France), Term Loan B (2 mo. USD LIBOR + 2.25%)</td>
<td>4.30%</td>
<td>03/20/2025</td>
<td>1,004</td>
<td>1,010,227</td>
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<td>Asurion LLC</td>
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<td>Second Lien Term Loan B-2 (1 mo. USD LIBOR + 6.00%)</td>
<td>7.98%</td>
<td>08/04/2025</td>
<td>14,719</td>
<td>15,114,117</td>
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<td>Term Loan B-4 (1 mo. USD LIBOR + 2.75%)</td>
<td>4.73%</td>
<td>08/04/2022</td>
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<td>311,754</td>
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<td>Term Loan B-6 (1 mo. USD LIBOR + 2.75%)</td>
<td>4.73%</td>
<td>11/03/2023</td>
<td>21,489</td>
<td>21,599,068</td>
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</table>

See accompanying notes which are an integral part of this schedule.
Business Equipment & Services—(continued)

Invesco Floating Rate Fund

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<th>Value</th>
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<td>6,923,572</td>
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<tr>
<td>3,829</td>
<td>3,791,457</td>
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<tr>
<td>1,580</td>
<td>1,590,882</td>
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See accompanying notes which are an integral part of this schedule.

Invesco Floating Rate Fund
### Business Equipment & Services—(continued)

<table>
<thead>
<tr>
<th>Borrower</th>
<th>Loan Type</th>
<th>Interest Rate</th>
<th>Maturity Date</th>
<th>Principal Amount (000)</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>Red Ventures, LLC, First Lien Term Loan (1 mo. USD LIBOR + 4.00%)</td>
<td>5.98%</td>
<td>11/08/2024</td>
<td>$4,096</td>
<td>$4,152,587</td>
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<tr>
<td>ServiceMaster Company, Term Loan C (1 mo. USD LIBOR + 2.50%)</td>
<td>4.48%</td>
<td>11/08/2023</td>
<td>2,653</td>
<td>2,671,575</td>
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<tr>
<td>Spin Holdco Inc., First Lien Term Loan B-1 (2 mo. USD LIBOR + 3.25%)</td>
<td>5.34%</td>
<td>11/14/2022</td>
<td>14,526</td>
<td>14,625,894</td>
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<tr>
<td>Tempo Acquisition LLC, Term Loan C (1 mo. USD LIBOR + 3.00%)</td>
<td>4.98%</td>
<td>05/01/2024</td>
<td>3,249</td>
<td>3,255,716</td>
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<tr>
<td>TNS Inc., First Lien Term Loan (1 mo. USD LIBOR + 4.00%)</td>
<td>5.99%</td>
<td>08/14/2022</td>
<td>1,013</td>
<td>1,019,964</td>
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<td>Trans Union LLC, Term Loan B-3 (1 mo. USD LIBOR + 2.00%)</td>
<td>3.98%</td>
<td>04/09/2023</td>
<td>1,725</td>
<td>1,724,080</td>
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<tr>
<td>Travelport Finance S.à.r.l. (Luxembourg), Term Loan (3 mo. USD LIBOR + 2.50%)</td>
<td>4.83%</td>
<td>03/16/2025</td>
<td>2,404</td>
<td>2,406,408</td>
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<td>U.S. Security Associates Holdings, Inc., Term Loan (3 mo. USD LIBOR + 3.50%)</td>
<td>5.80%</td>
<td>07/14/2023</td>
<td>2,792</td>
<td>2,812,188</td>
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<td>Ventia Deco LLC, First Lien Term Loan (3 mo. USD LIBOR + 3.50%)</td>
<td>5.80%</td>
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<td>2,935</td>
<td>2,957,116</td>
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<td>C T Corporation (MultiFamily Acquisition Inc.), First Lien Term Loan (1 mo. USD LIBOR + 3.25%)</td>
<td>5.23%</td>
<td>05/13/2022</td>
<td>882</td>
<td>882,194</td>
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<td>C T Corporation (MultiFamily Acquisition Inc.), First Lien Term Loan (1 mo. USD LIBOR + 3.25%)</td>
<td>5.23%</td>
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<td>Second Lien Term Loan (1 mo. USD LIBOR + 7.00%)</td>
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<td>Second Lien Term Loan (1 mo. USD LIBOR + 7.00%)</td>
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<td>37,985</td>
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<td>West Corp., Incremental Term Loan B-1 (1 mo. USD LIBOR + 3.50%)</td>
<td>5.48%</td>
<td>10/10/2024</td>
<td>2,784</td>
<td>2,765,294</td>
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<td>Term Loan B (1 mo. USD LIBOR + 4.00%)</td>
<td>5.98%</td>
<td>10/10/2024</td>
<td>6,047</td>
<td>6,048,733</td>
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<td>WEX Inc., Term Loan B-2 (1 mo. USD LIBOR + 2.25%)</td>
<td>4.23%</td>
<td>06/30/2023</td>
<td>1,951</td>
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275,321,151

### Cable & Satellite Television—5.59%

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<td>Altice Financing S.A.(Luxembourg)</td>
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<td>Term Loan (3 mo. USD LIBOR + 2.75%)</td>
<td>5.10%</td>
<td>07/15/2025</td>
<td>2,857</td>
<td>2,818,304</td>
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<tr>
<td>Term Loan (3 mo. USD LIBOR + 2.75%)</td>
<td>5.10%</td>
<td>01/31/2026</td>
<td>2,221</td>
<td>2,188,600</td>
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<tr>
<td>Altice US Finance I Corp., Term Loan (1 mo. USD LIBOR + 2.25%)</td>
<td>4.23%</td>
<td>07/28/2025</td>
<td>8,628</td>
<td>8,607,104</td>
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<tr>
<td>Atlantic Broadband Finance, LLC, Term Loan B (1 mo. USD LIBOR + 2.38%)</td>
<td>4.36%</td>
<td>01/04/2025</td>
<td>8,441</td>
<td>8,433,358</td>
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<tr>
<td>Cable One, Inc., Incremental Term Loan B-1 (3 mo. USD LIBOR + 1.75%)</td>
<td>4.06%</td>
<td>05/01/2024</td>
<td>1,020</td>
<td>1,027,074</td>
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<tr>
<td>Charter Communications Operating LLC, Term Loan B (1 mo. USD LIBOR + 2.00%)</td>
<td>3.99%</td>
<td>04/30/2025</td>
<td>2,399</td>
<td>2,406,227</td>
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<td>CSC Holdings, LLC</td>
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<tr>
<td>Term Loan (1 mo. USD LIBOR + 2.25%)</td>
<td>4.17%</td>
<td>07/17/2025</td>
<td>17,596</td>
<td>17,562,880</td>
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<tr>
<td>Term Loan (1 mo. USD LIBOR + 2.50%)</td>
<td>4.42%</td>
<td>01/25/2026</td>
<td>5,607</td>
<td>5,605,662</td>
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<td>MCC Iowa, Term Loan M (1 wk. USD LIBOR + 2.00%)</td>
<td>3.76%</td>
<td>02/02/2025</td>
<td>515</td>
<td>516,484</td>
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<tr>
<td>Mediacom Illinois LLC, Term Loan N (1 wk. USD LIBOR + 1.75%)</td>
<td>3.51%</td>
<td>02/15/2024</td>
<td>4,573</td>
<td>4,584,211</td>
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<td>Numericable-SFR S.A. (France), Term Loan B-12 (3 mo. USD LIBOR + 3.00%)</td>
<td>5.35%</td>
<td>03/31/2026</td>
<td>15,108</td>
<td>14,914,710</td>
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<td>Quebecor Media Inc. (Canada), Term Loan B-1 (3 mo. USD LIBOR + 2.25%)</td>
<td>4.59%</td>
<td>08/17/2020</td>
<td>5,025</td>
<td>5,037,686</td>
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<tr>
<td>Telnet Financing USD LLC, Term Loan AN(31)</td>
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<td>08/17/2026</td>
<td>10,195</td>
<td>10,194,728</td>
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<td>Unitymedia Finance LLC</td>
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<tr>
<td>Term Loan B (1 mo. USD LIBOR + 2.25%)</td>
<td>4.17%</td>
<td>09/30/2025</td>
<td>4,043</td>
<td>4,045,536</td>
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<tr>
<td>Term Loan D (1 mo. USD LIBOR + 2.25%)</td>
<td>4.17%</td>
<td>01/15/2026</td>
<td>4,596</td>
<td>4,600,722</td>
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<tr>
<td>UPC Financing Partnership, Term Loan AR (1 mo. USD LIBOR + 2.50%)</td>
<td>4.42%</td>
<td>01/15/2026</td>
<td>21,631</td>
<td>21,593,654</td>
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<tr>
<td>Virgin Media Bristol LLC (United Kingdom), Term Loan K (1 mo. USD LIBOR + 2.50%)</td>
<td>4.42%</td>
<td>01/15/2026</td>
<td>16,800</td>
<td>16,774,685</td>
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<tr>
<td>WideOpenWest Finance, LLC, Term Loan B-1 (3 mo. USD LIBOR + 3.25%)</td>
<td>5.19%</td>
<td>08/18/2023</td>
<td>5,699</td>
<td>5,498,387</td>
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<tr>
<td>Ziggo Secured Finance Partnership, Term Loan E (1 mo. USD LIBOR + 2.50%)</td>
<td>4.42%</td>
<td>04/15/2025</td>
<td>8,440</td>
<td>8,401,817</td>
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144,811,835

### Chemicals & Plastics—3.00%

<table>
<thead>
<tr>
<th>Borrower</th>
<th>Loan Type</th>
<th>Interest Rate</th>
<th>Maturity Date</th>
<th>Principal Amount (000)</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>Alpha US Bidco, Inc., Term Loan B-1 (1 mo. USD LIBOR + 3.00%)</td>
<td>5.30%</td>
<td>01/31/2024</td>
<td>1,992</td>
<td>1,992,651</td>
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<tr>
<td>Ashland LLC, Term Loan B (1 mo. USD LIBOR + 1.75%)</td>
<td>3.70%</td>
<td>05/17/2024</td>
<td>674</td>
<td>677,360</td>
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<tr>
<td>Avantor Inc.</td>
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<tr>
<td>Term Loan (1 mo. EURIBOR + 4.25%)</td>
<td>4.25%</td>
<td>11/21/2024</td>
<td>EUR</td>
<td>6,488</td>
<td>7,647,305</td>
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<tr>
<td>Term Loan (1 mo. USD LIBOR + 4.00%)</td>
<td>5.98%</td>
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<td>8,346</td>
<td>8,417,623</td>
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<tr>
<td>Charter NEXUS, Inc., First Lien Term Loan (1 mo. USD LIBOR + 3.00%)</td>
<td>4.98%</td>
<td>05/16/2024</td>
<td>912</td>
<td>913,593</td>
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<td>Colortrak Investment LLC(Germany)</td>
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<tr>
<td>First Lien Term Loan B-2 (3 mo. USD LIBOR + 3.00%)</td>
<td>5.36%</td>
<td>09/07/2021</td>
<td>3,191</td>
<td>3,047,815</td>
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<tr>
<td>Second Lien Term Loan B-2 (3 mo. USD LIBOR + 7.25%)</td>
<td>9.61%</td>
<td>09/05/2022</td>
<td>2,736</td>
<td>2,257,529</td>
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<tr>
<td>Term Loan C (3 mo. USD LIBOR + 3.00%)</td>
<td>5.36%</td>
<td>09/07/2021</td>
<td>528</td>
<td>503,839</td>
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</table>

See accompanying notes which are an integral part of this schedule.
### Chemicals & Plastics—(continued)

<table>
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<th>Name</th>
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<th>Maturity Date</th>
<th>Principal Amount (000)</th>
<th>Value</th>
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<tbody>
<tr>
<td>Cyanco Intermediate 2 Corp</td>
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<tr>
<td>First Lien Term Loan (2 mo. USD LIBOR + 3.50%)</td>
<td>5.67%</td>
<td>03/16/2025</td>
<td>$2,302</td>
<td>$2,313,443</td>
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<td>Second Lien Term Loan (3 mo. USD LIBOR + 7.50%)</td>
<td>9.67%</td>
<td>03/16/2026</td>
<td>919</td>
<td>917,044</td>
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<tr>
<td>Diamond (BC) B.V. (Netherlands), Term Loan B (2 mo. USD LIBOR + 3.00%)</td>
<td>5.10%</td>
<td>09/06/2024</td>
<td>2,955</td>
<td>2,934,490</td>
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<tr>
<td>EncapSys, LLC</td>
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<tr>
<td>First Lien Term Loan (1 mo. USD LIBOR + 3.25%)</td>
<td>5.23%</td>
<td>11/07/2024</td>
<td>646</td>
<td>649,674</td>
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<tr>
<td>Second Lien Term Loan (1 mo. USD LIBOR + 7.50%) (Acquired 10/27/2017; Cost $328,555)</td>
<td>9.48%</td>
<td>11/07/2025</td>
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<td>335,902</td>
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<td>Ferro Corp.</td>
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<td>Term Loan B-2 (3 mo. USD LIBOR + 2.25%)</td>
<td>4.35%</td>
<td>02/14/2024</td>
<td>823</td>
<td>826,352</td>
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<tr>
<td>Term Loan B-3 (2 mo. USD LIBOR + 2.25%)</td>
<td>4.35%</td>
<td>02/14/2024</td>
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<td>808,770</td>
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<tr>
<td>Gemini HDPE LLC, Term Loan (3 mo. USD LIBOR + 2.50%)</td>
<td>4.86%</td>
<td>08/07/2024</td>
<td>2,240</td>
<td>2,247,864</td>
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<tr>
<td>H.B. Fuller Co., Term Loan (1 mo. USD LIBOR + 2.00%)</td>
<td>3.95%</td>
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<td>3,349,823</td>
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<td>HII Holding Corp.</td>
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<td>First Lien Term Loan (1 mo. USD LIBOR + 3.25%)</td>
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<td>12/20/2019</td>
<td>1,968</td>
<td>1,975,220</td>
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<td>Second Lien Term Loan (1 mo. USD LIBOR + 8.50%)</td>
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<td>12/21/2020</td>
<td>2,525</td>
<td>2,543,529</td>
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<td>Ineos US Finance LLC, Term Loan (1 mo. USD LIBOR + 2.00%)</td>
<td>3.98%</td>
<td>03/31/2024</td>
<td>4,022</td>
<td>4,031,380</td>
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<td>Invictus US NewCo LLC</td>
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<tr>
<td>First Lien Term Loan (2 mo. USD LIBOR + 3.00%)</td>
<td>5.10%</td>
<td>03/28/2025</td>
<td>2,032</td>
<td>2,045,109</td>
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<tr>
<td>Second Lien Term Loan (2 mo. USD LIBOR + 6.75%)</td>
<td>8.73%</td>
<td>03/28/2026</td>
<td>1,074</td>
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<td>KMG Chemicals Inc., Term Loan (1 mo. USD LIBOR + 2.75%)</td>
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<td>1,635,165</td>
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<td>KPEX Holdings Inc.</td>
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<tr>
<td>First Lien Delayed Draw Term Loan</td>
<td>0.00%</td>
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<td>97</td>
<td>97,116</td>
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<td>Second Lien Term Loan (1 mo. USD LIBOR + 7.00%)</td>
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<td>422,084</td>
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<td>Term Loan (1 mo. USD LIBOR + 3.25%)</td>
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<td>01/31/2025</td>
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<td>981,948</td>
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<td>MacDermid, Inc.</td>
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<tr>
<td>First Lien Multicurrency Revolver Loan</td>
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<td>First Lien Multicurrency Revolver Loan (1 mo. USD LIBOR + 3.00%)</td>
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<td>First Lien Revolver Loan (1 mo. USD LIBOR + 3.00%)</td>
<td>4.91%</td>
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<td>Term Loan B-6 (1 mo. USD LIBOR + 3.00%)</td>
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<td>06/07/2023</td>
<td>1,577</td>
<td>1,585,187</td>
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<tr>
<td>Term Loan B-7 (1 mo. USD LIBOR + 2.50%)</td>
<td>4.48%</td>
<td>06/07/2020</td>
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<td>131,479</td>
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<td>Oexa Corp.</td>
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<tr>
<td>Term Loan B-1 (3 mo. EURIBOR + 3.75%)</td>
<td>3.75%</td>
<td>10/11/2024</td>
<td>EUR 1,320</td>
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<td>Term Loan B-2 (3 mo. USD LIBOR + 3.50%)</td>
<td>5.88%</td>
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<td>2,366,737</td>
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<td>PQ Corp., Term Loan B-1 (1 mo. USD LIBOR + 2.50%)</td>
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<td>Proampac PG Borrower LLC</td>
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<tr>
<td>First Lien Term Loan (1 mo. USD LIBOR + 3.50%)</td>
<td>5.45%</td>
<td>11/20/2023</td>
<td>2,663</td>
<td>2,681,675</td>
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<tr>
<td>First Lien Term Loan (3 mo. USD LIBOR + 3.50%)</td>
<td>5.86%</td>
<td>11/20/2023</td>
<td>516</td>
<td>519,861</td>
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<td>Tata Chemicals North America Inc., Term Loan (3 mo. USD LIBOR + 2.75%)</td>
<td>5.06%</td>
<td>08/07/2020</td>
<td>1,804</td>
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<td>Trinseo Materials Finance, Inc., Term Loan (1 mo. USD LIBOR + 2.00%)</td>
<td>3.98%</td>
<td>09/06/2024</td>
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<td>Tronox Finance LLC</td>
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<tr>
<td>Term Loan (3 mo. USD LIBOR + 3.00%)</td>
<td>5.30%</td>
<td>09/22/2024</td>
<td>2,296</td>
<td>2,310,509</td>
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<tr>
<td>Term Loan (3 mo. USD LIBOR + 3.00%)</td>
<td>5.30%</td>
<td>09/23/2024</td>
<td>995</td>
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<td>Venator Finance S.A.R.L., Term Loan (1 mo. USD LIBOR + 3.00%)</td>
<td>4.98%</td>
<td>08/08/2024</td>
<td>1,320</td>
<td>1,332,870</td>
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<td>Versum Materials, Term Loan (3 mo. USD LIBOR + 2.00%)</td>
<td>4.30%</td>
<td>09/29/2023</td>
<td>1,195</td>
<td>1,202,178</td>
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**Clothing & Textiles—1.01%**

<table>
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<tr>
<th>Name</th>
<th>Interest Rate</th>
<th>Maturity Date</th>
<th>Principal Amount (000)</th>
<th>Value</th>
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<tr>
<td>ABO Intermediate Holdings 2 LLC</td>
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<tr>
<td>Delayed Draw Term Loan</td>
<td>0.00%</td>
<td>09/29/2024</td>
<td>907</td>
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<td>First Lien Term Loan (3 mo. USD LIBOR + 3.50%)</td>
<td>5.80%</td>
<td>09/27/2024</td>
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<td>Second Lien Delayed Draw Term Loan</td>
<td>0.00%</td>
<td>09/29/2025</td>
<td>275</td>
<td>274,564</td>
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<td>Second Lien Term Loan (3 mo. USD LIBOR + 7.75%)</td>
<td>10.05%</td>
<td>09/29/2025</td>
<td>2,812</td>
<td>2,854,558</td>
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<td>Ascena Retail Group, Inc., Term Loan B (1 mo. USD LIBOR + 4.50%)</td>
<td>6.50%</td>
<td>08/21/2022</td>
<td>3,794</td>
<td>3,320,468</td>
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<td>International Textile Group, Inc., First Lien Term Loan (1 mo. USD LIBOR + 5.00%)</td>
<td>6.91%</td>
<td>05/01/2024</td>
<td>1,859</td>
<td>1,881,248</td>
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<td>Oak Parent, Inc., Term Loan (1 mo. USD LIBOR + 4.50%)</td>
<td>6.48%</td>
<td>10/26/2023</td>
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<td>2,686,949</td>
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<td>Tumi, Inc., Term Loan B (1 mo. USD LIBOR + 1.75%)</td>
<td>3.73%</td>
<td>04/25/2025</td>
<td>410</td>
<td>407,628</td>
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See accompanying notes which are an integral part of this schedule.

*Invesco Floating Rate Fund*
### Clothing & Textiles—(continued)

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<tr>
<th>Name of Borrower</th>
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<th>Principal Amount (000)</th>
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<tbody>
<tr>
<td>Varsity Brands Holding Co., Inc.</td>
<td>First Lien Term Loan (1 mo. USD LIBOR + 3.50%)</td>
<td>5.48%</td>
<td>12/16/2024</td>
<td>$4,732</td>
<td>$4,765,110</td>
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<tr>
<td><strong>Clothing &amp; Textiles</strong></td>
<td><strong>–(continued)</strong></td>
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<tr>
<td>Invesco Floating Rate Fund</td>
<td><strong>Interest Rate</strong></td>
<td><strong>Maturity Date</strong></td>
<td><strong>Principal Amount (000)</strong></td>
<td><strong>Value</strong></td>
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<tr>
<td><strong>Conglomerates—0.34%</strong></td>
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<tr>
<td>CTC AcquiCo GmbH (Germany)</td>
<td>Term Loan B-2 (3 mo. USD LIBOR + 3.25%)</td>
<td>3.00%</td>
<td>12/14/2024</td>
<td>1,282</td>
<td>1,498,488</td>
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<td>Term Loan B-2 (3 mo. USD LIBOR + 3.25%)</td>
<td>5.57%</td>
<td>03/07/2025</td>
<td>1,713</td>
<td>1,711,448</td>
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<td>Penn Engineering &amp; Manufacturing Corp.</td>
<td>Term Loan B (1 mo. USD LIBOR + 2.75%)</td>
<td>4.73%</td>
<td>06/27/2024</td>
<td>1,881</td>
<td>1,889,193</td>
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<td>RIGS Services, LLC</td>
<td>Term Loan (1 mo. USD LIBOR + 7.50%)</td>
<td>9.48%</td>
<td>03/31/2023</td>
<td>1,144</td>
<td>1,060,647</td>
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<td>Safe Fleet Holdings LLC</td>
<td>Term Loan (1 mo. USD LIBOR + 7.50%)</td>
<td>9.5%</td>
<td>03/31/2023</td>
<td>202</td>
<td>187,227</td>
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<td>Term Loan (6 mo. USD LIBOR + 7.50%)</td>
<td>9.34%</td>
<td>03/31/2023</td>
<td>878</td>
<td>814,161</td>
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<tr>
<td><strong>Containers &amp; Glass Products—2.39%</strong></td>
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<td>Berlin Packaging, LLC</td>
<td>Term Loan (1 mo. USD LIBOR + 3.00%)</td>
<td>4.94%</td>
<td>11/07/2025</td>
<td>5,674</td>
<td>5,691,585</td>
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<td>Term Loan (2 mo. USD LIBOR + 3.00%)</td>
<td>5.09%</td>
<td>11/07/2025</td>
<td>661</td>
<td>662,719</td>
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<td>Berry Global, Inc.</td>
<td>Term Loan Q (1 mo. USD LIBOR + 2.00%)</td>
<td>3.96%</td>
<td>10/01/2022</td>
<td>742</td>
<td>745,247</td>
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<td>Term Loan R (1 mo. USD LIBOR + 2.00%)</td>
<td>3.93%</td>
<td>01/19/2024</td>
<td>1,382</td>
<td>1,386,907</td>
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<td>Term Loan T</td>
<td>3.73%</td>
<td>02/08/2020</td>
<td>808</td>
<td>810,348</td>
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<td>BWAY Holding Co., Term Loan (3 mo. USD LIBOR + 3.25%)</td>
<td>5.59%</td>
<td>04/03/2024</td>
<td>9,625</td>
<td>9,661,068</td>
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<td>Consolidated Container Co. LLC, First Lien Term Loan (1 mo. USD LIBOR + 2.75%)</td>
<td>4.73%</td>
<td>05/22/2024</td>
<td>1,765</td>
<td>1,781,887</td>
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<td>Crown Americas LLC, Term Loan B (3 mo. USD LIBOR + 2.00%)</td>
<td>4.32%</td>
<td>01/29/2024</td>
<td>1,048</td>
<td>1,070,605</td>
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<tr>
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<td>Duran Group (Germany), Term Loan B-2 (3 mo. USD LIBOR + 4.00%)</td>
<td>6.34%</td>
<td>03/21/2024</td>
<td>9,625</td>
<td>9,661,068</td>
</tr>
<tr>
<td></td>
<td>Fort Dearborn Holding Co., Inc.</td>
<td>Second Lien Term Loan (3 mo. USD LIBOR + 4.00%)</td>
<td>6.31%</td>
<td>10/19/2023</td>
<td>5,082</td>
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<td>Hoffinaster Group, Inc., First Lien Term Loan (3 mo. USD LIBOR + 4.50%)</td>
<td>6.80%</td>
<td>11/21/2023</td>
<td>3,816</td>
<td>3,836,286</td>
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<tr>
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<td>Klockner Pentaplast of America, Inc.</td>
<td>Term Loan (1 mo. USD LIBOR + 4.25%)</td>
<td>6.23%</td>
<td>06/30/2022</td>
<td>2,119</td>
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<td>Term Loan (3 mo. EURIBOR + 4.75%)</td>
<td>4.75%</td>
<td>06/30/2022</td>
<td>EUR</td>
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<td>Libbey Glass, Inc., Term Loan (1 mo. USD LIBOR + 3.00%)</td>
<td>4.93%</td>
<td>04/09/2024</td>
<td>586</td>
<td>579,225</td>
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<td>Multi-Color Corp., Term Loan B (1 mo. USD LIBOR + 2.25%)</td>
<td>4.23%</td>
<td>10/31/2024</td>
<td>987</td>
<td>992,276</td>
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<tr>
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<td>Ranpak Corp.</td>
<td>Second Lien Term Loan (1 mo. USD LIBOR + 7.25%)</td>
<td>9.19%</td>
<td>10/03/2022</td>
<td>247</td>
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<tr>
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<td>Refresco Group, N.V.(Netherlands)</td>
<td>Term Loan B-1 (3 mo. EURIBOR + 3.25%)</td>
<td>3.25%</td>
<td>03/28/2025</td>
<td>EUR</td>
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<tr>
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<td></td>
<td>Term Loan B-3 (3 mo. USD LIBOR + 3.25%)</td>
<td>5.59%</td>
<td>03/28/2025</td>
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<td>Reynolds Group Holdings Inc., Incremental Term Loan (1 mo. USD LIBOR + 2.75%)</td>
<td>4.73%</td>
<td>02/05/2025</td>
<td>14,366</td>
<td>14,414,995</td>
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<td>TricorBraun Inc.</td>
<td>First Lien Delayed Draw Term Loan (3 mo. USD LIBOR + 3.75%)</td>
<td>5.97%</td>
<td>11/30/2023</td>
<td>306</td>
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<td>Term Loan (3 mo. USD LIBOR + 3.75%)</td>
<td>6.05%</td>
<td>11/30/2023</td>
<td>3,041</td>
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<td>Trident TPI Holdings, Inc.</td>
<td>Term Loan B-1 (1 mo. USD LIBOR + 3.25%)</td>
<td>5.23%</td>
<td>10/17/2024</td>
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<td>Term Loan B-2 (3 mo. EURIBOR + 3.50%)</td>
<td>3.50%</td>
<td>04/12/2024</td>
<td>443</td>
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<tr>
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<td>Twist Beauty Packaging Holding Corp., Term Loan B-2 (3 mo. USD LIBOR + 3.00%)</td>
<td>5.30%</td>
<td>04/12/2024</td>
<td>443</td>
</tr>
</tbody>
</table>

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

Invesco Floating Rate Fund
<table>
<thead>
<tr>
<th>Company/Description</th>
<th>Interest Rate</th>
<th>Maturity Date</th>
<th>Principal Amount (000)</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>Cosmetics &amp; Toiletries—0.56%</td>
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<tr>
<td>Alphabet Holding Co., Inc., First Lien Term Loan (1 mo. USD LIBOR + 3.50%)</td>
<td>5.48%</td>
<td>09/26/2024</td>
<td>$3,295</td>
<td>$2,931,254</td>
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<tr>
<td>Coty Inc., Term Loan B (1 mo. USD LIBOR + 2.25%)</td>
<td>4.17%</td>
<td>04/05/2025</td>
<td>6,636</td>
<td>6,552,836</td>
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<tr>
<td>Parfums Holding Co., Inc., First Lien Term Loan (3 mo. USD LIBOR + 4.75%)</td>
<td>7.05%</td>
<td>06/30/2024</td>
<td>4,118</td>
<td>4,168,196</td>
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<tr>
<td>Prestige Brands, Inc., Term Loan B-4 (1 mo. USD LIBOR + 2.00%)</td>
<td>3.98%</td>
<td>01/26/2024</td>
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<td>984,459</td>
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<td>Drugs—1.49%</td>
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<tr>
<td>Amneal Pharmaceuticals LLC, Term Loan (2 mo. USD LIBOR + 3.50%)</td>
<td>5.63%</td>
<td>05/04/2025</td>
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<td>BPA Laboratories</td>
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<tr>
<td>First Lien Term Loan (3 mo. USD LIBOR + 6.25%)</td>
<td>8.23%</td>
<td>10/25/2024</td>
<td>425</td>
<td>429,845</td>
</tr>
<tr>
<td>Second Lien Term Loan (3 mo. USD LIBOR + 7.75%)&lt;sup&gt;b&lt;/sup&gt;</td>
<td>10.05%</td>
<td>04/29/2025</td>
<td>1,045</td>
<td>1,008,697</td>
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<td>5,209,292</td>
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<td>Endo LLC, Term Loan (1 mo. USD LIBOR + 4.25%)</td>
<td>6.25%</td>
<td>04/29/2024</td>
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<td>9,267,292</td>
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<td>Valeant Pharmaceuticals International, Inc.(Canada)</td>
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<td>Term Loan B F-4</td>
<td>4.98%</td>
<td>06/01/2025</td>
<td>4,478</td>
<td>4,490,204</td>
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<tr>
<td>Term Loan B F-4 (1 mo. USD LIBOR + 3.50%)</td>
<td>5.42%</td>
<td>04/01/2022</td>
<td>7,558</td>
<td>7,580,700</td>
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<td>Ecological Services &amp; Equipment—0.99%</td>
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<td>Advanced Disposal Services Inc., Term Loan (1 wk. USD LIBOR + 2.25%)</td>
<td>4.00%</td>
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<td>6,293,996</td>
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<td>Charah, LLC</td>
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<td>Term Loan (1 mo. USD LIBOR + 6.25%)</td>
<td>8.23%</td>
<td>10/25/2024</td>
<td>425</td>
<td>429,845</td>
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<tr>
<td>Term Loan (3 mo. USD LIBOR + 6.25%)</td>
<td>8.56%</td>
<td>10/25/2024</td>
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<td>1,913,406</td>
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<td>2,188,917</td>
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<td>GFL Environmental Inc.(Canada)</td>
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<tr>
<td>Delayed Draw Term Loan&lt;sup&gt;c&lt;/sup&gt;</td>
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<td>05/31/2025</td>
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<td>363,859</td>
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<tr>
<td>Incremental Term Loan&lt;sup&gt;d&lt;/sup&gt;</td>
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<td>05/31/2025</td>
<td>2,917</td>
<td>2,927,219</td>
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<td>Patriot Container Corp.</td>
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<td>First Lien Term Loan (1 mo. USD LIBOR + 3.50%)</td>
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<td>03/20/2025</td>
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<td>2,464,488</td>
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<tr>
<td>Second Lien Term Loan (1 mo. USD LIBOR + 7.75%)&lt;sup&gt;e&lt;/sup&gt;</td>
<td>9.70%</td>
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<td>839,277</td>
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<td>08/11/2023</td>
<td>3,402</td>
<td>3,401,713</td>
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<td>Wrangler Buyer Corp., Term Loan (1 mo. USD LIBOR + 2.75%)</td>
<td>4.73%</td>
<td>09/27/2024</td>
<td>4,928</td>
<td>4,945,000</td>
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<tr>
<td>Electronics &amp; Electrical—11.70%</td>
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<tr>
<td>4L Technologies Inc., Term Loan (1 mo. USD LIBOR + 4.50%)</td>
<td>6.48%</td>
<td>05/08/2020</td>
<td>6,524</td>
<td>5,847,313</td>
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<td>Almonde, Inc.(United Kingdom)</td>
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<tr>
<td>First Lien Term Loan (3 mo. EURIBOR + 3.25%)</td>
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<td>2,491,486</td>
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<tr>
<td>First Lien Term Loan (3 mo. USD LIBOR + 3.50%)</td>
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<td>Applied Systems, Inc.</td>
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<tr>
<td>First Lien Term Loan (3 mo. USD LIBOR + 3.00%)</td>
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<td>09/19/2024</td>
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<td>1,856,483</td>
</tr>
<tr>
<td>Second Lien Term Loan (3 mo. USD LIBOR + 7.00%)</td>
<td>9.30%</td>
<td>09/19/2025</td>
<td>162</td>
<td>168,673</td>
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<tr>
<td>Barracuda Networks, Inc., First Lien Term Loan (1 mo. USD LIBOR + 3.25%)</td>
<td>5.17%</td>
<td>02/12/2025</td>
<td>1,394</td>
<td>1,402,679</td>
</tr>
<tr>
<td>Blackboard Inc., Term Loan B-4 (3 mo. USD LIBOR + 5.00%)</td>
<td>7.36%</td>
<td>06/30/2021</td>
<td>7,056</td>
<td>6,438,617</td>
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<tr>
<td>BMC Software Finance, Inc., Term Loan B-2 (3 mo. EURIBOR + 3.75%)</td>
<td>3.75%</td>
<td>09/10/2022</td>
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<td>372,164</td>
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<tr>
<td>Brave Parent Holdings, Inc., First Lien Term Loan (2 mo. USD LIBOR + 4.00%)&lt;sup&gt;f&lt;/sup&gt;</td>
<td>6.04%</td>
<td>04/18/2025</td>
<td>1,582</td>
<td>1,591,433</td>
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<tr>
<td>Canyon Valor Cos., Inc., First Lien Term Loan (2 mo. USD LIBOR + 3.25%)</td>
<td>5.31%</td>
<td>06/16/2023</td>
<td>4,142</td>
<td>4,176,416</td>
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<tr>
<td>Cavium, Inc., Term Loan B-1 (1 mo. USD LIBOR + 2.25%)&lt;sup&gt;g&lt;/sup&gt;</td>
<td>4.22%</td>
<td>08/16/2022</td>
<td>2,822</td>
<td>2,829,380</td>
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<tr>
<td>CommScope, Inc., Term Loan 5 (1 mo. USD LIBOR + 2.00%)</td>
<td>3.98%</td>
<td>12/29/2022</td>
<td>1,426</td>
<td>1,432,079</td>
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<tr>
<td>Compuware Corp., Term Loan B-3 (1 mo. USD LIBOR + 3.50%)</td>
<td>5.48%</td>
<td>12/15/2021</td>
<td>3,968</td>
<td>4,007,189</td>
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<tr>
<td>CPI International, Inc., First Lien Term Loan (1 mo. USD LIBOR + 3.50%)</td>
<td>5.48%</td>
<td>07/26/2024</td>
<td>1,129</td>
<td>1,135,691</td>
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<td>Dell International LLC, Term Loan B (1 mo. USD LIBOR + 2.00%)</td>
<td>3.99%</td>
<td>09/07/2023</td>
<td>6,986</td>
<td>6,987,128</td>
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<td>Diebold Nixdorf, Inc., Term Loan B (1 mo. USD LIBOR + 2.75%)</td>
<td>4.69%</td>
<td>11/06/2023</td>
<td>3,757</td>
<td>3,759,831</td>
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<td>DigitCert Holdings, Inc.</td>
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<tr>
<td>First Lien Term Loan (1 mo. USD LIBOR + 4.75%)</td>
<td>6.73%</td>
<td>10/31/2024</td>
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<td>6,866,662</td>
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<td>Second Lien Term Loan (1 mo. USD LIBOR + 8.00%)</td>
<td>9.98%</td>
<td>10/31/2025</td>
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<td>817,945</td>
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<td>Epicor Software Corp., Term Loan B (1 mo. USD LIBOR + 3.25%)</td>
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<td>06/01/2022</td>
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<td>466,663</td>
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<tr>
<td>Go Daddy Operating Co., LLC, Term Loan B-1 (1 mo. USD LIBOR + 2.25%)</td>
<td>4.23%</td>
<td>02/15/2024</td>
<td>9,647</td>
<td>9,690,934</td>
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</table>

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

Invesco Floating Rate Fund
<table>
<thead>
<tr>
<th>Company Name</th>
<th>Loan Type</th>
<th>Interest Rate</th>
<th>Maturity Date</th>
<th>Principal Amount (000)</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>Hyland Software, Inc.</td>
<td>First Lien Term Loan (1 mo. USD LIBOR + 3.25%)</td>
<td>5.23%</td>
<td>07/01/2022</td>
<td>$2,159</td>
<td>$2,178,665</td>
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<td>Second Lien Term Loan (1 mo. USD LIBOR + 7.00%)</td>
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<td>07/07/2025</td>
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<td>356,955</td>
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<tr>
<td>I-Logic Technologies Bidco Ltd.</td>
<td>Term Loan (3 mo. EURIBOR + 4.00%)</td>
<td>5.00%</td>
<td>12/21/2024</td>
<td>EUR 494</td>
<td>580,944</td>
</tr>
<tr>
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<td>Term Loan (3 mo. USD LIBOR + 4.00%) (Acquired 12/20/2017; Cost $1,920,791)</td>
<td>6.30%</td>
<td>12/20/2024</td>
<td>1,930</td>
<td>1,947,188</td>
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<tr>
<td>IGT Holding IV AB (Sweden)</td>
<td>Term Loan B (3 mo. USD LIBOR + 3.75%)</td>
<td>6.05%</td>
<td>07/26/2024</td>
<td>2,944</td>
<td>2,951,532</td>
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<tr>
<td>Integrated Device Technology, Inc.</td>
<td>Term Loan B-1 (1 mo. USD LIBOR + 2.50%)</td>
<td>4.47%</td>
<td>04/25/2024</td>
<td>1,924</td>
<td>1,931,447</td>
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<tr>
<td>Kemet Corp.</td>
<td>Term Loan (1 mo. USD LIBOR + 6.00%)</td>
<td>7.98%</td>
<td>04/26/2024</td>
<td>3,025</td>
<td>3,070,759</td>
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<td>Lattice Semiconductor Corp.</td>
<td>Term Loan (1 mo. USD LIBOR + 4.25%)</td>
<td>6.17%</td>
<td>03/10/2021</td>
<td>2,060</td>
<td>2,070,117</td>
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<td>Lilly Finance LLC</td>
<td>First Lien Term Loan B-3 (1 mo. USD LIBOR + 3.50%) (Acquired 02/22/2017; Cost $1,474,974)</td>
<td>5.46%</td>
<td>10/14/2022</td>
<td>1,470</td>
<td>1,473,600</td>
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<td>Second Lien Term Loan B-1 (1 mo. USD LIBOR + 8.50%) (Acquired 07/31/2015-04/06/2017; Cost $1,603,064)</td>
<td>10.46%</td>
<td>10/16/2023</td>
<td>1,614</td>
<td>1,599,626</td>
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<td>Second Lien Term Loan B-2 (1 mo. EURIBOR + 7.25%) (Acquired 11/30/2016; Cost $587,965)</td>
<td>7.25%</td>
<td>10/16/2023</td>
<td>555</td>
<td>635,575</td>
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<tr>
<td>MA Finance Co., LLC</td>
<td>Term Loan B-2 (1 mo. USD LIBOR + 2.50%)</td>
<td>4.48%</td>
<td>11/19/2021</td>
<td>9,046</td>
<td>9,040,702</td>
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<td>Term Loan B-3 (1 mo. USD LIBOR + 2.75%)</td>
<td>4.73%</td>
<td>06/21/2024</td>
<td>2,356</td>
<td>2,352,782</td>
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<td>Maverin Systems, Inc.</td>
<td>Term Loan (1 mo. USD LIBOR + 6.00%)</td>
<td>7.93%</td>
<td>05/08/2023</td>
<td>4,075</td>
<td>4,075,479</td>
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<tr>
<td>McAfee, LLC</td>
<td>Term Loan (1 mo. USD LIBOR + 4.50%)</td>
<td>6.47%</td>
<td>09/30/2024</td>
<td>4,246</td>
<td>4,283,498</td>
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<td>Term Loan (3 mo. EURIBOR + 4.25%)</td>
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<td>03/30/2024</td>
<td>1,512</td>
<td>1,781,643</td>
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<td>Mediacean LLC, First Lien Term Loan (1 mo. USD LIBOR + 4.25%)</td>
<td>6.24%</td>
<td>08/15/2022</td>
<td>4,695</td>
<td>4,724,625</td>
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<tr>
<td>Micro Holographic, Inc., First Lien Term Loan (1 mo. USD LIBOR + 3.75%)</td>
<td>5.68%</td>
<td>09/13/2024</td>
<td>4,034</td>
<td>4,041,051</td>
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<tr>
<td>Microchip Technology Inc., Term Loan</td>
<td>—</td>
<td></td>
<td>05/29/2025</td>
<td>9,283</td>
<td>9,349,281</td>
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<tr>
<td>Micon Technology, Inc., Term Loan (1 mo. USD LIBOR + 1.75%)</td>
<td>3.74%</td>
<td>04/26/2022</td>
<td>54</td>
<td>54,766</td>
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</tr>
<tr>
<td>Mirion Technologies, Inc., First Lien Term Loan (3 mo. USD LIBOR + 4.75%)</td>
<td>7.05%</td>
<td>03/31/2022</td>
<td>2,559</td>
<td>2,556,820</td>
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<tr>
<td>MTS Systems, Term Loan B (1 mo. USD LIBOR + 3.25%)</td>
<td>5.17%</td>
<td>07/05/2023</td>
<td>2,027</td>
<td>2,043,568</td>
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<tr>
<td>Neustar, Inc.</td>
<td>Term Loan B-3 (3 mo. USD LIBOR + 2.50%)</td>
<td>4.80%</td>
<td>01/08/2020</td>
<td>1,328</td>
<td>1,336,127</td>
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<tr>
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<td>Term Loan B-4 (1 mo. USD LIBOR + 3.50%)</td>
<td>5.48%</td>
<td>08/08/2024</td>
<td>4,894</td>
<td>4,907,997</td>
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<tr>
<td>Oberthur Technologies of America Corp.</td>
<td>Term Loan B (3 mo. EURIBOR + 3.75%)</td>
<td>3.75%</td>
<td>01/10/2024</td>
<td>EUR 6,102</td>
<td>7,109,613</td>
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<td>Term Loan B-1 (3 mo. USD LIBOR + 3.75%)</td>
<td>6.05%</td>
<td>01/10/2024</td>
<td>1,757</td>
<td>1,756,367</td>
</tr>
<tr>
<td>OEConnection LLC</td>
<td>First Lien Term Loan (1 mo. USD LIBOR + 4.00%)</td>
<td>5.99%</td>
<td>11/22/2024</td>
<td>2,130</td>
<td>2,140,543</td>
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<tr>
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<td>Second Lien Term Loan (1 mo. USD LIBOR + 8.00%) (Acquired 11/22/2017; Cost $537,892)</td>
<td>9.99%</td>
<td>11/22/2025</td>
<td>543</td>
<td>543,130</td>
</tr>
<tr>
<td>Omnetrix, Inc., Term Loan (3 mo. USD LIBOR + 2.75%)</td>
<td>5.02%</td>
<td>03/23/2025</td>
<td>5,866</td>
<td>5,842,645</td>
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<tr>
<td>ON Semiconductor Corp., Term Loan B-3 (1 mo. USD LIBOR + 1.75%)</td>
<td>3.73%</td>
<td>03/31/2023</td>
<td>2,122</td>
<td>2,129,193</td>
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<td>Optiv Inc.</td>
<td>Second Lien Term Loan (1 mo. USD LIBOR + 7.25%)</td>
<td>9.25%</td>
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<td>1,153</td>
<td>1,115,860</td>
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<td>Term Loan (1 mo. USD LIBOR + 3.25%)</td>
<td>5.25%</td>
<td>02/01/2024</td>
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<td>Project Accelerate Parent, LLC, First Lien Term Loan (1 mo. USD LIBOR + 4.25%)</td>
<td>6.16%</td>
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<td>1,912</td>
<td>1,918,788</td>
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<td>Project Leapard Holdings, Inc., Term Loan (1 mo. USD LIBOR + 4.00%)</td>
<td>5.98%</td>
<td>07/07/2023</td>
<td>2,049</td>
<td>2,079,426</td>
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<tr>
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<td>Quest Software US Holdings Inc., First Lien Term Loan (3 mo. USD LIBOR + 4.25%)</td>
<td>6.58%</td>
<td>05/16/2025</td>
<td>10,897</td>
<td>10,930,662</td>
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<tr>
<td>Ramundsen Holdings, LLC</td>
<td>Second Lien Term Loan (1 mo. USD LIBOR + 8.50%)</td>
<td>10.48%</td>
<td>03/31/2025</td>
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<td>264,424</td>
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<td>Term Loan (1 mo. USD LIBOR + 4.25%) (Acquired 01/26/2017; Cost $634,290)</td>
<td>6.23%</td>
<td>02/01/2024</td>
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<td>641,734</td>
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<tr>
<td>Renaissance Holding Corp.</td>
<td>First Lien Term Loan</td>
<td>—</td>
<td>05/30/2025</td>
<td>3,005</td>
<td>3,011,758</td>
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<td>Second Lien Term Loan</td>
<td>—</td>
<td>05/29/2026</td>
<td>723</td>
<td>728,206</td>
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<tr>
<td>Riverbed Technology, Inc., Term Loan (1 mo. USD LIBOR + 3.25%)</td>
<td>5.24%</td>
<td>04/24/2022</td>
<td>5,237</td>
<td>5,204,756</td>
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<td>Rocket Software, Inc.</td>
<td>First Lien Term Loan (3 mo. USD LIBOR + 3.75%)</td>
<td>6.05%</td>
<td>10/14/2023</td>
<td>6,878</td>
<td>6,965,228</td>
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<tr>
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<td>Second Lien Term Loan (3 mo. USD LIBOR + 9.50%)</td>
<td>11.80%</td>
<td>10/14/2024</td>
<td>978</td>
<td>991,079</td>
</tr>
</tbody>
</table>

See accompanying notes which are an integral part of this schedule.
Invesco Floating Rate Fund

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

<table>
<thead>
<tr>
<th>Electronics &amp; Electrical—(continued)</th>
<th>Interest Rate</th>
<th>Maturity Date</th>
<th>Principal Amount (000)</th>
<th>Value</th>
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</thead>
<tbody>
<tr>
<td>RP Crown Parent, LLC, Term Loan (1 mo. USD LIBOR + 2.75%)</td>
<td>4.73%</td>
<td>10/12/2023</td>
<td>$1,339</td>
<td>$1,345,705</td>
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<tr>
<td>Sandvine Corp., Term Loan B-1 (3 mo. USD LIBOR + 5.75%)</td>
<td>8.05%</td>
<td>09/21/2022</td>
<td>3,581</td>
<td>3,589,792</td>
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<tr>
<td>Seattle Spino, Inc., Term Loan (1 mo. USD LIBOR + 2.75%)</td>
<td>4.73%</td>
<td>06/21/2024</td>
<td>15,912</td>
<td>15,888,917</td>
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<td>SonicWall U.S. Holdings Inc., Term Loan</td>
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<td>05/16/2025</td>
<td>775</td>
<td>780,168</td>
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<td>SS&amp;C Technologies, Inc.</td>
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<tr>
<td>Term Loan B-3 (1 mo. USD LIBOR + 2.50%)</td>
<td>4.48%</td>
<td>04/16/2025</td>
<td>12,618</td>
<td>12,703,992</td>
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<tr>
<td>Term Loan B-4 (1 mo. USD LIBOR + 2.50%)</td>
<td>4.48%</td>
<td>04/16/2025</td>
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<td>4,756,375</td>
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<td>Sybil Software LLC</td>
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<tr>
<td>Term Loan (3 mo. EURIBOR + 2.75%)</td>
<td>2.75%</td>
<td>09/30/2023</td>
<td>EUR 4,292</td>
<td>5,039,720</td>
</tr>
<tr>
<td>Term Loan (3 mo. USD LIBOR + 2.50%)</td>
<td>4.49%</td>
<td>09/29/2023</td>
<td>8,017</td>
<td>8,068,371</td>
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<tr>
<td>TIBCO Software, Inc., Term Loan B-1 (1 mo. USD LIBOR + 3.50%)</td>
<td>5.49%</td>
<td>12/04/2020</td>
<td>1,324</td>
<td>1,330,788</td>
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<tr>
<td>TIM Technologies, Inc., Term Loan B (1 mo. USD LIBOR + 2.50%)</td>
<td>4.41%</td>
<td>08/28/2024</td>
<td>6,617</td>
<td>6,650,446</td>
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<tr>
<td>VeriFone Inc., Term Loan B (1 mo. USD LIBOR + 2.00%)</td>
<td>3.99%</td>
<td>01/31/2025</td>
<td>2,908</td>
<td>2,901,083</td>
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<tr>
<td>Verint Systems Inc., Term Loan (1 mo. USD LIBOR + 2.00%)</td>
<td>3.91%</td>
<td>06/29/2024</td>
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<td>1,904,789</td>
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<td>Veritas US Inc.</td>
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<td></td>
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<tr>
<td>Term Loan (3 mo. EURIBOR + 4.50%)</td>
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<tr>
<td>Term Loan B (3 mo. USD LIBOR + 4.50%)</td>
<td>6.80%</td>
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<td>2,251,793</td>
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<td>VF Holding Corp., Term Loan B-1 (1 mo. USD LIBOR + 3.25%)</td>
<td>5.23%</td>
<td>06/30/2023</td>
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<td>2,625,046</td>
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<tr>
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<td>6.55%</td>
<td>07/19/2024</td>
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<td>1,423,237</td>
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<tr>
<td>Wall Street Systems Delaware, Inc., Term Loan (3 mo. USD LIBOR + 3.00%)</td>
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<td>11/21/2024</td>
<td>1,907</td>
<td>1,909,255</td>
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<tr>
<td>Western Digital Corp., Term Loan B-4 (1 mo. USD LIBOR + 1.75%)</td>
<td>3.71%</td>
<td>04/29/2023</td>
<td>9,035</td>
<td>9,076,835</td>
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<tr>
<td>Xperi Corp., Term Loan B-1 (1 mo. USD LIBOR + 2.50%)</td>
<td>4.48%</td>
<td>12/01/2023</td>
<td>3,552</td>
<td>3,557,698</td>
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<tr>
<td>Zebra Technologies Corp., Term Loan B (3 mo. USD LIBOR + 1.75%)</td>
<td>4.06%</td>
<td>10/27/2021</td>
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<tr>
<td><strong>Financial Intermediaries—1.37%</strong></td>
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<td>303,273,274</td>
</tr>
<tr>
<td>GEO Group, Inc., Term Loan (1 mo. USD LIBOR + 2.00%)</td>
<td>3.97%</td>
<td>03/22/2024</td>
<td>2,767</td>
<td>2,770,653</td>
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<tr>
<td>iPayment Inc., First Lien Term Loan (1 mo. USD LIBOR + 5.00%)</td>
<td>6.94%</td>
<td>04/11/2023</td>
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<td>2,959,868</td>
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<tr>
<td>LPL Holdings, Inc., Incremental Term Loan B (3 mo. USD LIBOR + 2.25%)</td>
<td>4.56%</td>
<td>09/23/2023</td>
<td>1,059</td>
<td>1,061,311</td>
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<tr>
<td>MoneyGram International, Inc., Term Loan (3 mo. USD LIBOR + 3.25%)</td>
<td>5.55%</td>
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<td>7,629,425</td>
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<td>RJO Holdings Corp.</td>
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<td>Term Loan (1 mo. USD LIBOR + 12.00%) (Acquired 04/12/2017; Cost $1,207,202)</td>
<td>13.98%</td>
<td>05/05/2022</td>
<td>1,217</td>
<td>1,223,495</td>
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<tr>
<td>Term Loan (1 mo. USD LIBOR + 8.02%) (Acquired 04/12/2017; Cost $3,395,729)</td>
<td>10.00%</td>
<td>05/05/2022</td>
<td>3,424</td>
<td>3,441,079</td>
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<tr>
<td>RPI Finance Trust, Term Loan B-6 (3 mo. USD LIBOR + 2.00%)</td>
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<td>03/27/2023</td>
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<td>Term Loan B</td>
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<td>Stiflouot Finance LLC</td>
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<td>First Lien Term Loan (1 mo. USD LIBOR + 3.00%)</td>
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<td>10/26/2022</td>
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<td>3,865,447</td>
</tr>
<tr>
<td>Second Lien Term Loan (1 mo. USD LIBOR + 7.25%)</td>
<td>9.23%</td>
<td>10/26/2023</td>
<td>43</td>
<td>43,008</td>
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<td><strong>Food &amp; Drug Retailers—0.46%</strong></td>
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<td>Adria Group Holding B.V. (Netherlands), Term Loan</td>
<td>0.00%</td>
<td>06/04/2018</td>
<td>EUR 8,076</td>
<td>123,958</td>
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<tr>
<td>Albertsons LLC</td>
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<tr>
<td>Term Loan B-4 (1 mo. USD LIBOR + 2.75%)</td>
<td>4.73%</td>
<td>08/25/2021</td>
<td>1,370</td>
<td>1,357,839</td>
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<tr>
<td>Term Loan B-5 (3 mo. USD LIBOR + 3.00%)</td>
<td>5.29%</td>
<td>12/21/2022</td>
<td>1,035</td>
<td>1,026,462</td>
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<td>Term Loan</td>
<td>—</td>
<td>05/03/2023</td>
<td>3,794</td>
<td>3,804,301</td>
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<td>Term Loan B-6 (3 mo. USD LIBOR + 3.00%)</td>
<td>5.32%</td>
<td>06/22/2023</td>
<td>1,968</td>
<td>1,949,299</td>
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<td>Supervalu Inc.</td>
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<tr>
<td>Delayed Draw Term Loan B (1 mo. USD LIBOR + 3.50%)</td>
<td>5.48%</td>
<td>06/08/2024</td>
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<td>1,381,993</td>
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<td>06/08/2024</td>
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<td>2,303,322</td>
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<td><strong>Food Products—2.67%</strong></td>
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<td>11,947,174</td>
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<tr>
<td>Chef's Warehouse Parent, LLC, Term Loan (1 mo. USD LIBOR + 4.00%)</td>
<td>5.98%</td>
<td>06/22/2022</td>
<td>1,661</td>
<td>1,676,736</td>
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<td>CHG PPC Parent LLC, Term Loan (1 mo. USD LIBOR + 2.75%)</td>
<td>4.73%</td>
<td>03/30/2025</td>
<td>1,873</td>
<td>1,876,680</td>
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</table>

See accompanying notes which are an integral part of this schedule.
<table>
<thead>
<tr>
<th>Interest Rate</th>
<th>Maturity Date</th>
<th>Principal Amount (000)</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Food Products—(continued)</strong></td>
<td></td>
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<tr>
<td>CSM Bakery Supplies LLC, First Lien Term Loan (3 mo. USD LIBOR + 4.00%)</td>
<td>6.31%</td>
<td>07/03/2020</td>
<td>$2,459</td>
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<td>Dole Food Co., Inc., Term Loan B (1 mo. USD LIBOR + 2.75%)</td>
<td>4.71%</td>
<td>04/06/2024</td>
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<td>H-Food Holdings, LLC, Term Loan</td>
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<td>Hostess Brands, LLC, Term Loan B (1 mo. USD LIBOR + 2.25%)</td>
<td>4.23%</td>
<td>08/03/2022</td>
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<tr>
<td>Jacobs Douwe Egberts International B.V., Term Loan B-5 (3 mo. USD LIBOR + 2.25%)</td>
<td>4.63%</td>
<td>07/04/2022</td>
<td>9,426</td>
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<td>JBS USA Lux S.A.</td>
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<td>Term Loan (1 mo. USD LIBOR + 2.50%)</td>
<td>4.48%</td>
<td>10/30/2022</td>
<td>3,310</td>
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<tr>
<td>Term Loan (3 mo. USD LIBOR + 2.50%)</td>
<td>4.68%</td>
<td>10/30/2022</td>
<td>18,350</td>
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<td>K-Mac Holdings Corp.</td>
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<tr>
<td>First Lien Term Loan (1 mo. USD LIBOR + 3.25%)</td>
<td>5.18%</td>
<td>03/16/2025</td>
<td>1,033</td>
</tr>
<tr>
<td>Second Lien Term Loan (1 mo. USD LIBOR + 6.75%)</td>
<td>8.68%</td>
<td>03/16/2026</td>
<td>541</td>
</tr>
<tr>
<td>Mastronardi Produce-USA, Inc., Term Loan B (1 mo. USD LIBOR + 3.25%)</td>
<td>5.16%</td>
<td>05/01/2025</td>
<td>1,422</td>
</tr>
<tr>
<td>Nomad Foods US LLC (United Kingdom), Term Loan B-4 (1 mo. USD LIBOR + 2.25%)</td>
<td>4.17%</td>
<td>05/15/2024</td>
<td>2,734</td>
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<tr>
<td>Pinnacle Foods Finance LLC, Term Loan B</td>
<td>-</td>
<td>-</td>
<td>831</td>
</tr>
<tr>
<td>Post Holdings, Inc., Incremental Term Loan A (1 mo. USD LIBOR + 2.00%)</td>
<td>3.97%</td>
<td>05/24/2024</td>
<td>5,830</td>
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<tr>
<td>QCE LLC, PIK Term Loan, 10.00% PIK Rate (Acquired 06/30/2014-12/31/2015; Cost $6,000)</td>
<td>10.00%</td>
<td>06/30/2019</td>
<td>6</td>
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<tr>
<td>Shearer's Foods, LLC</td>
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<tr>
<td>First Lien Term Loan (3 mo. USD LIBOR + 4.25%)</td>
<td>6.55%</td>
<td>06/30/2021</td>
<td>3,798</td>
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<tr>
<td>Second Lien Term Loan (3 mo. USD LIBOR + 6.75%) (Acquired 06/19/2014; Cost $454,398)</td>
<td>9.05%</td>
<td>06/30/2022</td>
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<tr>
<td><strong>Food Service—2.19%</strong></td>
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<td>69,091,005</td>
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<tr>
<td>Aramark Services, Inc., Term Loan B-1 (1 mo. USD LIBOR + 2.00%)</td>
<td>3.98%</td>
<td>03/11/2025</td>
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<td>Carlisle FoodService Products, Inc.</td>
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<tr>
<td>Delayed Draw Term Loan</td>
<td>0.00%</td>
<td>03/20/2025</td>
<td>91</td>
</tr>
<tr>
<td>Term Loan (1 mo. USD LIBOR + 3.00%)</td>
<td>4.95%</td>
<td>03/20/2025</td>
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<td>IRB Holding Corp.</td>
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<tr>
<td>Term Loan B (1 mo. USD LIBOR + 3.25%)</td>
<td>5.17%</td>
<td>02/05/2025</td>
<td>1,906</td>
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<tr>
<td>Term Loan B (2 mo. USD LIBOR + 3.25%)</td>
<td>5.25%</td>
<td>02/05/2025</td>
<td>2,383</td>
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<tr>
<td>New Red Finance, Inc., Term Loan B-3 (1 mo. USD LIBOR + 2.25%)</td>
<td>4.23%</td>
<td>02/16/2024</td>
<td>14,113</td>
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<tr>
<td>NPC International, Inc.</td>
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</tr>
<tr>
<td>First Lien Term Loan (1 mo. USD LIBOR + 3.50%)</td>
<td>5.48%</td>
<td>04/19/2024</td>
<td>3,161</td>
</tr>
<tr>
<td>Second Lien Term Loan (1 mo. USD LIBOR + 7.50%)</td>
<td>9.48%</td>
<td>04/18/2025</td>
<td>965</td>
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<tr>
<td>Restaurant Holding Co., LLC, First Lien Term Loan (Prime Rate + 6.75%)</td>
<td>11.50%</td>
<td>02/28/2019</td>
<td>1,436</td>
</tr>
<tr>
<td>Steak 'n Shake Inc., Term Loan (1 mo. USD LIBOR + 3.75%) (Acquired 03/17/2014-07/12/2016; Cost $1,333,370)</td>
<td>5.74%</td>
<td>03/19/2021</td>
<td>1,333</td>
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<tr>
<td>Tacala Investment Corp.</td>
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<td></td>
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<tr>
<td>First Lien Term Loan (1 mo. USD LIBOR + 3.25%)</td>
<td>5.16%</td>
<td>02/01/2025</td>
<td>1,487</td>
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<tr>
<td>Second Lien Term Loan (1 mo. USD LIBOR + 7.00%)</td>
<td>8.91%</td>
<td>02/01/2026</td>
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<tr>
<td>TMC Holdings, Inc., First Lien Term Loan (1 mo. USD LIBOR + 4.25%)</td>
<td>6.23%</td>
<td>02/01/2023</td>
<td>4,399</td>
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<tr>
<td>TMK Hawk Parent, Corp., Term Loan (1 mo. USD LIBOR + 3.50%)</td>
<td>5.49%</td>
<td>09/26/2024</td>
<td>2,985</td>
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<tr>
<td>US Foods, Inc., Term Loan (1 mo. USD LIBOR + 2.50%)</td>
<td>4.48%</td>
<td>06/27/2023</td>
<td>17,507</td>
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<tr>
<td>Weight Watchers International, Inc.</td>
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</tr>
<tr>
<td>Term Loan (1 mo. USD LIBOR + 4.75%)</td>
<td>6.66%</td>
<td>11/29/2024</td>
<td>640</td>
</tr>
<tr>
<td>Term Loan (3 mo. USD LIBOR + 4.75%)</td>
<td>7.06%</td>
<td>11/29/2024</td>
<td>2,955</td>
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<tr>
<td><strong>Forest Products—0.10%</strong></td>
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<td></td>
<td>56,773,359</td>
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<tr>
<td>American Greetings Corp., Term Loan (2 mo. USD LIBOR + 4.50%) (Acquired 04/06/2018; Cost $2,479,500)</td>
<td>6.48%</td>
<td>04/06/2024</td>
<td>2,529</td>
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<tr>
<td><strong>Health Care—3.65%</strong></td>
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<tr>
<td>Acadia Healthcare Co., Inc.</td>
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</tr>
<tr>
<td>Term Loan B-3 (1 mo. USD LIBOR + 2.50%)</td>
<td>4.48%</td>
<td>02/11/2022</td>
<td>2,274</td>
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<tr>
<td>Term Loan B-4 (1 mo. USD LIBOR + 2.50%)</td>
<td>4.48%</td>
<td>02/16/2023</td>
<td>6,011</td>
</tr>
<tr>
<td>Air Medical Group Holdings, Inc., Term Loan (1 mo. USD LIBOR + 4.25%)</td>
<td>6.18%</td>
<td>03/14/2025</td>
<td>3,674</td>
</tr>
</tbody>
</table>

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

Invesco Floating Rate Fund
<table>
<thead>
<tr>
<th>Company/Note</th>
<th>Interest Rate</th>
<th>Maturity Date</th>
<th>Principal Amount (000)</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>Argon Medical Devices Holdings, Inc.</td>
<td>6.05%</td>
<td>01/23/2025</td>
<td>926</td>
<td>933,269</td>
</tr>
<tr>
<td>First Lien Term Loan (3 mo. USD LIBOR + 3.75%) (Acquired 11/02/2017; Cost $921,292)</td>
<td>10.30%</td>
<td>01/23/2026</td>
<td>220</td>
<td>223,047</td>
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<tr>
<td>Second Lien Term Loan (3 mo. USD LIBOR + 8.00%) (Acquired 11/02/2017; Cost $219,221)</td>
<td>5.31%</td>
<td>12/31/2019</td>
<td>1,834</td>
<td>1,827,247</td>
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<tr>
<td>Community Health Systems, Inc., Incremental Term Loan G (3 mo. USD LIBOR + 3.00%)</td>
<td>4.55%</td>
<td>10/31/2023</td>
<td>630</td>
<td>633,407</td>
</tr>
<tr>
<td>Convatec Inc., Term Loan B (3 mo. USD LIBOR + 2.25%)</td>
<td>6.49%</td>
<td>12/20/2024</td>
<td>1,898</td>
<td>1,922,212</td>
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<tr>
<td>Diplomat Pharmacy, Inc., Term Loan B (1 mo. USD LIBOR + 4.50%)</td>
<td>5.23%</td>
<td>06/07/2020</td>
<td>3,933</td>
<td>3,950,177</td>
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<tr>
<td>DJO Finance LLC</td>
<td>5.56%</td>
<td>06/07/2020</td>
<td>3,984</td>
<td>4,001,826</td>
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<td>Envision Healthcare Corp., Term Loan (1 mo. USD LIBOR + 3.00%)</td>
<td>4.99%</td>
<td>12/01/2023</td>
<td>1,679</td>
<td>1,685,530</td>
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<tr>
<td>Explorer Holdings, Inc., Term Loan (2 mo. USD LIBOR + 3.75%)</td>
<td>5.81%</td>
<td>05/02/2023</td>
<td>3,355</td>
<td>3,384,774</td>
</tr>
<tr>
<td>Global Healthcare Exchange, LLC, Term Loan (3 mo. USD LIBOR + 3.00%)</td>
<td>5.30%</td>
<td>06/30/2024</td>
<td>2,385</td>
<td>2,392,881</td>
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<tr>
<td>Greatbatch Ltd., Term Loan B (1 mo. USD LIBOR + 3.25%)</td>
<td>5.18%</td>
<td>10/27/2022</td>
<td>3,292</td>
<td>3,314,050</td>
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<tr>
<td>HC Group Holdings III, Inc., First Lien Term Loan (1 mo. USD LIBOR + 5.00%)</td>
<td>6.98%</td>
<td>04/07/2022</td>
<td>4,954</td>
<td>5,003,660</td>
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<tr>
<td>Heartland Dental, LLC</td>
<td>0.00%</td>
<td>04/30/2025</td>
<td>834</td>
<td>833,878</td>
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<tr>
<td>Delayed Draw Term Loan&lt;sup&gt;32&lt;/sup&gt;</td>
<td>5.73%</td>
<td>04/30/2025</td>
<td>5,542</td>
<td>5,559,184</td>
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<tr>
<td>Term Loan (1 mo. USD LIBOR + 3.75%)</td>
<td>4.30%</td>
<td>01/17/2025</td>
<td>743</td>
<td>745,484</td>
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<tr>
<td>IQVIA Inc., Term Loan B-2 (3 mo. USD LIBOR + 2.00%)</td>
<td>4.00%</td>
<td>01/25/2025</td>
<td>1,145</td>
<td>1,342,092</td>
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<tr>
<td>IWH UK Medco Ltd. (United Kingdom), Term Loan B (3 mo. EURIBOR + 4.00%)</td>
<td>5.55%</td>
<td>02/03/2024</td>
<td>8,544</td>
<td>8,608,644</td>
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<tr>
<td>Kinetic Concepts, Inc., Term Loan (3 mo. USD LIBOR + 3.25%)</td>
<td>5.05%</td>
<td>06/07/2023</td>
<td>14,185</td>
<td>14,228,901</td>
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<tr>
<td>MPh Acquisition Holdings LLC, Term Loan (3 mo. USD LIBOR + 2.75%)</td>
<td>0.00%</td>
<td>08/21/2021</td>
<td>486</td>
<td>647,173</td>
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<tr>
<td>Nidda Healthcare Holding AG (Germany), Term Loan B-1&lt;sup&gt;33&lt;/sup&gt;</td>
<td>5.73%</td>
<td>06/30/2021</td>
<td>2,831</td>
<td>2,838,192</td>
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<tr>
<td>Ortho-Clinical Diagnostics, Inc., Term Loan (1 mo. USD LIBOR + 3.75%)</td>
<td>4.73%</td>
<td>09/27/2024</td>
<td>5,944</td>
<td>5,943,928</td>
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<tr>
<td>PAREXEL International Corp., Term Loan (1 mo. USD LIBOR + 2.75%)</td>
<td>5.35%</td>
<td>08/31/2024</td>
<td>2,094</td>
<td>2,094,398</td>
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<td>Surgery Center Holdings, Inc., Term Loan (2 mo. USD LIBOR + 3.25%)</td>
<td>3.98%</td>
<td>08/01/2024</td>
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<td>193,390</td>
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<td>Syneos Health, Inc., Term Loan B (6 mo. USD LIBOR + 2.00%)</td>
<td>4.73%</td>
<td>02/06/2024</td>
<td>5,545</td>
<td>5,569,081</td>
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<tr>
<td>Team Health Holdings, Inc., Term Loan (1 mo. USD LIBOR + 2.75%)</td>
<td>0.00%</td>
<td>03/12/2021</td>
<td>1,850</td>
<td>2,127,704</td>
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<tr>
<td>Unilabs Diagnostics AB (Sweden), Revolver Loan&lt;sup&gt;34&lt;/sup&gt;</td>
<td>5.58%</td>
<td>06/07/2024</td>
<td>2,647</td>
<td>2,653,176</td>
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<tr>
<td>WP CityMD Bideo LLC, Term Loan (3 mo. USD LIBOR + 3.50%)</td>
<td>94,508,537</td>
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<tr>
<td>Home Furnishings—0.86%</td>
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<tr>
<td>Comfort Holding, LLC, First Lien Term Loan (1 mo. USD LIBOR + 4.75%)</td>
<td>6.67%</td>
<td>02/05/2024</td>
<td>2,938</td>
<td>2,872,200</td>
</tr>
<tr>
<td>Global Appliance Inc., Term Loan B (1 mo. USD LIBOR + 4.00%)</td>
<td>5.99%</td>
<td>09/29/2024</td>
<td>3,630</td>
<td>3,698,378</td>
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<tr>
<td>Hayward Industries, Inc., First Lien Term Loan (1 mo. USD LIBOR + 3.50%)</td>
<td>5.48%</td>
<td>08/05/2024</td>
<td>1,627</td>
<td>1,638,126</td>
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<tr>
<td>Hilding Anders AB (Sweden), Term Loan B (3 mo. EURIBOR + 4.50%)</td>
<td>4.50%</td>
<td>11/30/2024</td>
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<td>2,552,105</td>
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<tr>
<td>Lifetime Brands, Inc., Term Loan B (1 mo. USD LIBOR + 3.50%)</td>
<td>5.44%</td>
<td>02/28/2025</td>
<td>1,108</td>
<td>1,106,178</td>
</tr>
<tr>
<td>PGT Innovations Inc., Term Loan (1 mo. USD LIBOR + 3.50%)&lt;sup&gt;35&lt;/sup&gt;</td>
<td>5.48%</td>
<td>02/16/2022</td>
<td>465</td>
<td>471,015</td>
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<td>Serta Simmons Bedding, LLC</td>
<td>5.42%</td>
<td>11/08/2023</td>
<td>1,493</td>
<td>1,321,746</td>
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<tr>
<td>First Lien Term Loan (3 mo. USD LIBOR + 3.50%)</td>
<td>5.81%</td>
<td>11/08/2023</td>
<td>5,349</td>
<td>4,736,422</td>
</tr>
<tr>
<td>TGP Holdings III, LLC</td>
<td>6.23%</td>
<td>09/25/2024</td>
<td>2,693</td>
<td>2,718,625</td>
</tr>
<tr>
<td>First Lien Delayed Draw Term Loan&lt;sup&gt;33&lt;/sup&gt;</td>
<td>10.80%</td>
<td>09/25/2025</td>
<td>882</td>
<td>895,730</td>
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<tr>
<td>First Lien Term Loan (1 mo. USD LIBOR + 4.25%)</td>
<td>22,407,500</td>
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<tr>
<td>Second Lien Term Loan (3 mo. USD LIBOR + 8.50%) (Acquired 09/21/2017-03/21/2018; Cost $877,531)</td>
<td>5.23%</td>
<td>08/18/2024</td>
<td>2,955</td>
<td>2,968,102</td>
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<tr>
<td>Accudyne Industries LLC, Term Loan (1 mo. USD LIBOR + 3.25%)</td>
<td>6.47%</td>
<td>04/28/2025</td>
<td>1,441</td>
<td>1,444,729</td>
</tr>
<tr>
<td>Airxcel, Inc., First Lien Term Loan (1 mo. USD LIBOR + 4.50%)</td>
<td>5.42%</td>
<td>12/11/2024</td>
<td>4,611</td>
<td>4,628,115</td>
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<tr>
<td>CIRCOR International, Inc., Term Loan (1 mo. USD LIBOR + 3.50%)</td>
<td>4.30%</td>
<td>05/18/2024</td>
<td>5,231</td>
<td>5,234,069</td>
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<tr>
<td>Clark Equipment Co., Term Loan B (3 mo. USD LIBOR + 2.00%)</td>
<td>4.80%</td>
<td>01/31/2024</td>
<td>846</td>
<td>849,855</td>
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<tr>
<td>Columbus McKinnon Corp., Term Loan B-2 (3 mo. USD LIBOR + 2.50%)&lt;sup&gt;35&lt;/sup&gt;</td>
<td>7.48%</td>
<td>08/29/2023</td>
<td>1,442</td>
<td>1,447,873</td>
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<tr>
<td>DXP Enterprises, Inc., Term Loan (1 mo. USD LIBOR + 5.50%)</td>
<td>24,07,500</td>
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</table>

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

Invesco Floating Rate Fund
### Industrial Equipment–(continued)

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<th>Company/Participant</th>
<th>Type of Loan</th>
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<th>Maturity Date</th>
<th>Principal Amount (000)</th>
<th>Value (000)</th>
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<tbody>
<tr>
<td>Invesco Floating Rate Fund</td>
<td>First Lien Term Loan (3 mo. USD LIBOR + 3.25%)</td>
<td>5.55%</td>
<td>07/19/2024</td>
<td>$1,761</td>
<td>$1,764,661</td>
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<td>Second Lien Term Loan(a)</td>
<td>0.00%</td>
<td>07/18/2025</td>
<td>23</td>
<td>22,915</td>
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<td>Second Lien Term Loan (2 mo. USD LIBOR + 7.25%)</td>
<td>9.55%</td>
<td>07/18/2025</td>
<td>1,527</td>
<td>1,538,799</td>
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<td>Second Lien Term Loan (3 mo. USD LIBOR + 7.25%)</td>
<td>9.55%</td>
<td>07/18/2025</td>
<td>119</td>
<td>120,304</td>
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<td>Filtration Group Corp., Term Loan (3 mo. USD LIBOR + 3.00%)</td>
<td>5.30%</td>
<td>03/29/2025</td>
<td>6,700</td>
<td>6,744,884</td>
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<td>Gardner Denver, Inc., Term Loan B-1 (3 mo. USD LIBOR + 2.75%)</td>
<td>5.05%</td>
<td>07/30/2024</td>
<td>5,047</td>
<td>5,076,005</td>
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<td>Generac Power Systems, Inc., Term Loan (3 mo. USD LIBOR + 2.00%)</td>
<td>4.31%</td>
<td>05/31/2023</td>
<td>2,282</td>
<td>2,284,653</td>
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<td>LSFX Flavum Bidco (Spain), Term Loan B (3 mo. EURIBOR + 4.50%)</td>
<td>4.50%</td>
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<td>EUR 938</td>
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<td>Milacron LLC, Term Loan B (1 mo. USD LIBOR + 2.50%)</td>
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<td>7,181,935</td>
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<td>MX Holdings US, Inc., Term Loan B-1-B (1 mo. USD LIBOR + 2.50%)</td>
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<td>New VAC US LLC, Term Loan B (3 mo. USD LIBOR + 4.00%)</td>
<td>6.30%</td>
<td>03/08/2025</td>
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<td>1,225,316</td>
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<td>North American Lifting Holdings, Inc., First Lien Term Loan (3 mo. USD LIBOR + 4.50%)</td>
<td>6.80%</td>
<td>11/27/2020</td>
<td>3,425</td>
<td>3,281,822</td>
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<td>Rextond LLC/ RBS Global, Inc., Term Loan B (2 mo. USD LIBOR + 2.25%)</td>
<td>4.21%</td>
<td>08/21/2024</td>
<td>1,827</td>
<td>1,837,199</td>
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<td>Robertshaw US Holding Corp.</td>
<td>First Lien Term Loan (1 mo. USD LIBOR + 3.50%)</td>
<td>5.50%</td>
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<td>Second Lien Term Loan (1 mo. USD LIBOR + 8.00%)</td>
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<td>1,101,992</td>
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<td>Tank Holding Corp.</td>
<td>Term Loan (1 mo. USD LIBOR + 3.50%)</td>
<td>5.42%</td>
<td>03/16/2022</td>
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<td>Term Loan (2 mo. USD LIBOR + 3.50%)</td>
<td>5.50%</td>
<td>03/16/2022</td>
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<td>92,596</td>
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<td>Term Loan (3 mo. USD LIBOR + 3.50%)</td>
<td>5.81%</td>
<td>03/16/2022</td>
<td>861</td>
<td>868,088</td>
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<td>Terex Corp., Term Loan (1 mo. USD LIBOR + 2.00%)</td>
<td>3.98%</td>
<td>01/31/2024</td>
<td>1,362</td>
<td>1,367,603</td>
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<td>Vantiv, LLC</td>
<td>Incremental Term Loan B (1 mo. USD LIBOR + 2.00%)</td>
<td>3.92%</td>
<td>08/07/2024</td>
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<td>Term Loan B-3 (1 mo. USD LIBOR + 2.00%)</td>
<td>3.92%</td>
<td>10/14/2023</td>
<td>289</td>
<td>290,459</td>
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### Insurance–1.16%

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<tr>
<th>Company/Participant</th>
<th>Type of Loan</th>
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<th>Maturity Date</th>
<th>Principal Amount (000)</th>
<th>Value (000)</th>
</tr>
</thead>
<tbody>
<tr>
<td>Allianz Holdings Intermediate, LLC, Term Loan (1 mo. USD LIBOR + 3.00%)</td>
<td>4.93%</td>
<td>05/09/2025</td>
<td>1,215</td>
<td>1,215,486</td>
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<tr>
<td>AmWINs Group, LLC</td>
<td>First Lien Term Loan (1 mo. USD LIBOR + 2.75%)</td>
<td>4.70%</td>
<td>01/25/2024</td>
<td>4,990</td>
<td>5,004,201</td>
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<tr>
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<td>Second Lien Term Loan (1 mo. USD LIBOR + 6.75%)</td>
<td>8.73%</td>
<td>01/25/2025</td>
<td>374</td>
<td>378,819</td>
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<tr>
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<td>Hub International Ltd., Term Loan (2 mo. USD LIBOR + 3.00%)</td>
<td>5.36%</td>
<td>04/25/2025</td>
<td>9,515</td>
<td>9,510,794</td>
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<td>Sedgwick Claims Management Services, Inc., First Lien Term Loan (1 mo. USD LIBOR + 2.75%)</td>
<td>4.73%</td>
<td>03/01/2021</td>
<td>4,353</td>
<td>4,353,461</td>
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<td>USI Inc., Term Loan (3 mo. USD LIBOR + 3.00%)</td>
<td>5.30%</td>
<td>05/16/2024</td>
<td>9,617</td>
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### Leisure Goods, Activities & Movies–3.44%

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<th>Type of Loan</th>
<th>Interest Rate</th>
<th>Maturity Date</th>
<th>Principal Amount (000)</th>
<th>Value (000)</th>
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<tbody>
<tr>
<td>Alpha Topco Ltd. (United Kingdom), Term Loan B (1 mo. USD LIBOR + 2.50%)</td>
<td>4.48%</td>
<td>02/01/2024</td>
<td>17,939</td>
<td>17,852,776</td>
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<tr>
<td>AMC Entertainment Inc.</td>
<td>Incremental Term Loan (1 mo. USD LIBOR + 2.25%)</td>
<td>4.17%</td>
<td>12/15/2023</td>
<td>4,069</td>
<td>4,082,575</td>
</tr>
<tr>
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<td>Term Loan (1 mo. USD LIBOR + 2.25%)</td>
<td>4.17%</td>
<td>12/15/2022</td>
<td>3,862</td>
<td>3,875,040</td>
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<tr>
<td></td>
<td>Ancestry.com Operations Inc., First Lien Term Loan (1 mo. USD LIBOR + 3.25%)</td>
<td>5.23%</td>
<td>10/19/2023</td>
<td>2,317</td>
<td>2,323,672</td>
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<tr>
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<td>Bright Horizons Family Solutions, Inc., Term Loan B (1 mo. USD LIBOR + 2.00%)</td>
<td>3.73%</td>
<td>11/07/2023</td>
<td>877</td>
<td>881,191</td>
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<td>Crown Finance US, Inc., Term Loan (1 mo. USD LIBOR + 2.50%)</td>
<td>4.48%</td>
<td>02/28/2025</td>
<td>15,416</td>
<td>15,376,928</td>
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<tr>
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<td>CWGS Group, LLC, Term Loan (1 mo. USD LIBOR + 2.75%)</td>
<td>4.67%</td>
<td>11/08/2023</td>
<td>9,458</td>
<td>9,444,608</td>
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<tr>
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<td>Cyan Blue Holdco 3 Ltd. (Jersey), Term Loan B-2 (3 mo. USD LIBOR + 2.75%)</td>
<td>5.05%</td>
<td>08/23/2024</td>
<td>3,781</td>
<td>3,788,075</td>
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<tr>
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<td>Dorna Sports, S.L. (Spain), Term Loan B2 (6 mo. USD LIBOR + 3.25%)</td>
<td>5.09%</td>
<td>04/12/2024</td>
<td>2,475</td>
<td>2,465,538</td>
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<tr>
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<td>Equinox Holdings, Inc.</td>
<td>Second Lien Term Loan (1 mo. USD LIBOR + 7.00%)</td>
<td>8.98%</td>
<td>09/06/2024</td>
<td>362</td>
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<tr>
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<td>Term Loan B-1 (1 mo. USD LIBOR + 3.00%)</td>
<td>4.98%</td>
<td>03/08/2024</td>
<td>3,473</td>
<td>3,488,641</td>
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<td>Fitness International, LLC</td>
<td>Term Loan B (1 mo. USD LIBOR + 3.25%)</td>
<td>5.23%</td>
<td>04/18/2025</td>
<td>1,381</td>
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<td>Term Loan B (3 mo. USD LIBOR + 3.25%)</td>
<td>5.68%</td>
<td>04/18/2025</td>
<td>2,762</td>
<td>2,781,015</td>
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<tr>
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<td>Lakeland Tours, LLC</td>
<td>Delayed Draw Term Loan(a)</td>
<td>0.00%</td>
<td>12/16/2024</td>
<td>152</td>
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<td></td>
<td>Term Loan (3 mo. USD LIBOR + 4.00%)</td>
<td>6.12%</td>
<td>12/16/2024</td>
<td>1,831</td>
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</table>

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

Invesco Floating Rate Fund
Leisure Goods, Activities & Movies—(continued)

<table>
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<tr>
<th>Name of Issuer</th>
<th>Description</th>
<th>Interest Rate</th>
<th>Maturity Date</th>
<th>Principal Amount (000)</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>Life Time Fitness, Inc.</td>
<td>Term Loan (3 mo. USD LIBOR + 2.75%)</td>
<td>3.75%</td>
<td>10/31/2023</td>
<td>374</td>
<td>376,323</td>
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<tr>
<td>Live Nation Entertainment, Inc.</td>
<td>Term Loan B-3 (1 mo. USD LIBOR + 1.75%)</td>
<td>3.75%</td>
<td>10/31/2023</td>
<td>374</td>
<td>376,323</td>
</tr>
<tr>
<td>MTI Publishing LLC</td>
<td>Term Loan B-6 (1 mo. USD LIBOR + 2.25%)</td>
<td>4.19%</td>
<td>08/20/2023</td>
<td>4,057</td>
<td>4,066,124</td>
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<tr>
<td>Orbiter International S.a.r.l. (Luxembourg)</td>
<td>Term Loan B-2 (3 mo. CHF LIBOR + 4.25%)</td>
<td>4.25%</td>
<td>07/11/2024</td>
<td>1,039</td>
<td>1,057,023</td>
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<td>Sabre GLBL Inc.</td>
<td>Term Loan B (1 mo. USD LIBOR + 2.00%)</td>
<td>3.98%</td>
<td>02/22/2024</td>
<td>201</td>
<td>201,173</td>
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<td>Shutterfly, Inc.</td>
<td>Incremental Term Loan (1 mo. USD LIBOR + 2.75%)</td>
<td>4.73%</td>
<td>08/17/2024</td>
<td>3,080</td>
<td>3,106,981</td>
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<tr>
<td>Term Loan B (1 mo. USD LIBOR + 2.50%)</td>
<td>4.44%</td>
<td>08/19/2024</td>
<td>1,295</td>
<td>1,301,270</td>
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<tr>
<td>UFC Holdings, LLC</td>
<td>First Lien Term Loan (1 mo. USD LIBOR + 3.25%)</td>
<td>5.24%</td>
<td>08/18/2023</td>
<td>7,832</td>
<td>7,875,032</td>
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<tr>
<td>Second Lien Term Loan (1 mo. USD LIBOR + 7.50%)</td>
<td>9.48%</td>
<td>08/18/2024</td>
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<td>566,550</td>
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89,158,967

Lodging & Casinos—3.71%

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<th>Principal Amount (000)</th>
<th>Value</th>
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</thead>
<tbody>
<tr>
<td>B&amp;B Hotels S.A.S. (France)</td>
<td>Term Loan B (3 mo. EURIBOR + 3.25%)</td>
<td>3.25%</td>
<td>03/14/2023</td>
<td>3,071</td>
<td>3,596,741</td>
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<tr>
<td>Belmond Interfin Ltd. (Bermuda)</td>
<td>Term Loan (1 mo. USD LIBOR + 2.75%)</td>
<td>4.73%</td>
<td>07/03/2024</td>
<td>3,916</td>
<td>3,939,269</td>
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<tr>
<td>Boyd Gaming Corp., Term Loan B</td>
<td>(1 wk. USD LIBOR + 2.50%)</td>
<td>4.25%</td>
<td>09/15/2023</td>
<td>1,068</td>
<td>1,074,425</td>
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<tr>
<td>Caesars Entertainment Operating Co., LLC,</td>
<td>Term Loan B (1 mo. USD LIBOR + 2.00%)</td>
<td>3.98%</td>
<td>10/07/2024</td>
<td>653</td>
<td>653,407</td>
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<tr>
<td>Caesars Resort Collection, LLC,</td>
<td>Term Loan B (1 mo. USD LIBOR + 2.75%)</td>
<td>4.73%</td>
<td>12/23/2024</td>
<td>22,350</td>
<td>22,385,856</td>
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<tr>
<td>CityCenter Holdings, LLC, Term Loan B (1 mo. USD LIBOR + 2.25%)</td>
<td>4.23%</td>
<td>04/18/2024</td>
<td>3,195</td>
<td>3,200,632</td>
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<tr>
<td>Four Seasons Hotels Ltd., First Lien Term Loan (1 mo. USD LIBOR + 2.50%)</td>
<td>3.98%</td>
<td>11/30/2023</td>
<td>168</td>
<td>169,059</td>
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<tr>
<td>Golden Nugget, Inc., Term Loan B (1 mo. USD LIBOR + 2.75%)</td>
<td>4.71%</td>
<td>10/04/2023</td>
<td>5,582</td>
<td>5,624,512</td>
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<td>Hilton Worldwide Finance, LLC,</td>
<td>Term Loan B-2 (1 mo. USD LIBOR + 1.75%)</td>
<td>3.71%</td>
<td>10/25/2023</td>
<td>1,074</td>
<td>1,079,854</td>
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<td>RHP Hotel Properties, L.P., Term Loan B (1 mo. USD LIBOR + 2.25%)</td>
<td>4.17%</td>
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<td>598,693</td>
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<td>Scientific Games International, Inc.</td>
<td>Multicurrency Revolver Loan</td>
<td>0.00%</td>
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<td>4,059,568</td>
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<td>(Acquired 04/29/2016-10/04/2017; Cost $4,017,166)</td>
<td>4.98%</td>
<td>10/18/2018</td>
<td>2,890</td>
<td>2,860,827</td>
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<td>Revolver Loan</td>
<td>0.00%</td>
<td>10/18/2018</td>
<td>4,916</td>
<td>4,866,560</td>
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<td>Term Loan B-5 (1 mo. USD LIBOR + 2.75%)</td>
<td>4.73%</td>
<td>08/14/2024</td>
<td>17,678</td>
<td>17,756,723</td>
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<td>Station Casinos LLC, Term Loan B (1 mo. USD LIBOR + 2.50%)</td>
<td>4.49%</td>
<td>06/08/2023</td>
<td>7,915</td>
<td>7,929,557</td>
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<td>Twin River Management Group, Inc., Term Loan (3 mo. USD LIBOR + 3.50%)</td>
<td>5.80%</td>
<td>07/10/2020</td>
<td>5,542</td>
<td>5,583,415</td>
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<td>VICI Properties 1 LLC, Term Loan B (1 mo. USD LIBOR + 2.00%)</td>
<td>3.96%</td>
<td>12/20/2024</td>
<td>6,667</td>
<td>6,675,893</td>
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<td>Wyndham Destinations, Inc.,</td>
<td>Term Loan B</td>
<td>4.087</td>
<td>4,106,109</td>
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<td>05/30/2025</td>
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Nonferrous Metals & Minerals—0.53%

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<tr>
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<th>Description</th>
<th>Interest Rate</th>
<th>Maturity Date</th>
<th>Principal Amount (000)</th>
<th>Value</th>
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<tr>
<td>American Rock Salt Co., LLC</td>
<td>Term Loan (1 mo. USD LIBOR + 3.75%)</td>
<td>5.73%</td>
<td>03/21/2025</td>
<td>2,268</td>
<td>2,288,125</td>
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<tr>
<td>Covia Holdings Corp., Term Loan</td>
<td>6,948</td>
<td>6,964,164</td>
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<tr>
<td>Form Technologies LLC</td>
<td>First Lien Term Loan B-2 (3 mo. USD LIBOR + 3.25%)</td>
<td>5.55%</td>
<td>01/28/2022</td>
<td>2,461</td>
<td>2,469,979</td>
</tr>
<tr>
<td>Second Lien Term Loan (3 mo. USD LIBOR + 8.50%)</td>
<td>(Acquired 01/30/2015; Cost $25,060)</td>
<td>10.80%</td>
<td>01/30/2023</td>
<td>25</td>
<td>25,484</td>
</tr>
<tr>
<td>U.S. Silica Co., Term Loan (1 mo. USD LIBOR + 4.00%)</td>
<td>5.81%</td>
<td>05/01/2025</td>
<td>2,081</td>
<td>2,099,297</td>
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13,847,049

Oil & Gas—6.03%

<table>
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<tr>
<th>Name of Issuer</th>
<th>Description</th>
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<th>Maturity Date</th>
<th>Principal Amount (000)</th>
<th>Value</th>
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<tbody>
<tr>
<td>Ascent Resources Marcellus, LLC, Term Loan (1 mo. USD LIBOR + 6.50%)</td>
<td>8.41%</td>
<td>03/30/2023</td>
<td>917</td>
<td>920,512</td>
<td></td>
</tr>
<tr>
<td>BCP Raptor, LLC, Term Loan (2 mo. USD LIBOR + 4.25%)</td>
<td>6.31%</td>
<td>06/24/2024</td>
<td>4,101</td>
<td>4,010,038</td>
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</tr>
<tr>
<td>BCP Renaissance Parent LLC, Term Loan (3 mo. USD LIBOR + 4.00%)</td>
<td>6.36%</td>
<td>10/31/2024</td>
<td>7,378</td>
<td>7,584,683</td>
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</tr>
<tr>
<td>Brazos Delaware II, LLC, Term Loan (3 mo. USD LIBOR + 4.00%)</td>
<td>5.99%</td>
<td>05/21/2025</td>
<td>3,612</td>
<td>3,613,590</td>
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</tr>
<tr>
<td>Bronco Midstream Funding, LLC, Term Loan (3 mo. USD LIBOR + 3.50%)</td>
<td>5.83%</td>
<td>08/17/2020</td>
<td>4,011</td>
<td>4,056,430</td>
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</tr>
<tr>
<td>California Resources Corp.</td>
<td>Term Loan (1 mo. USD LIBOR + 10.38%)</td>
<td>12.34%</td>
<td>12/31/2021</td>
<td>2,430</td>
<td>2,733,599</td>
</tr>
<tr>
<td>Term Loan (1 mo. USD LIBOR + 4.75%)</td>
<td>6.70%</td>
<td>12/31/2022</td>
<td>3,947</td>
<td>4,048,629</td>
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<tr>
<td>Citgo Petroleum Corp., Term Loan B (3 mo. USD LIBOR + 3.50%)</td>
<td>5.81%</td>
<td>07/29/2021</td>
<td>3,776</td>
<td>3,798,288</td>
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<tr>
<td>Crestwood Holdings LLC, Term Loan (1 mo. USD LIBOR + 7.50%)</td>
<td>9.42%</td>
<td>03/03/2023</td>
<td>5,601</td>
<td>5,539,705</td>
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<tr>
<td>Delek US Holdings, Inc., Term Loan (1 mo. USD LIBOR + 2.50%)</td>
<td>4.48%</td>
<td>03/30/2025</td>
<td>2,307</td>
<td>2,320,047</td>
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</tbody>
</table>

See accompanying notes which are an integral part of this schedule.
### Oil & Gas–(continued)

<table>
<thead>
<tr>
<th>Name of Borrower</th>
<th>Loan Type</th>
<th>Interest Rate</th>
<th>Maturity Date</th>
<th>Principal Amount (000)</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>Floatel International Ltd.</td>
<td>Term Loan</td>
<td>7.30%</td>
<td>06/27/2020</td>
<td>7,405</td>
<td>6,313,142</td>
</tr>
<tr>
<td>Glass Mountain Pipeline Holdings, LLC</td>
<td>Term Loan</td>
<td>6.83%</td>
<td>12/23/2024</td>
<td>2,886</td>
<td>2,875,650</td>
</tr>
<tr>
<td>Gulf Finance, LLC</td>
<td>Term Loan B</td>
<td>7.56%</td>
<td>08/25/2023</td>
<td>8,567</td>
<td>7,715,325</td>
</tr>
<tr>
<td>HGiM Corp.</td>
<td>Term Loan B</td>
<td>0.00%</td>
<td>06/18/2020</td>
<td>9,362</td>
<td>3,943,836</td>
</tr>
<tr>
<td>Lucid Energy Group II Borrower, LLC</td>
<td>Term Loan</td>
<td>4.93%</td>
<td>02/17/2025</td>
<td>2,647</td>
<td>2,626,820</td>
</tr>
<tr>
<td>McDermott Technology (Americas), Inc.</td>
<td>Term Loan B</td>
<td>—</td>
<td>05/10/2025</td>
<td>6,927</td>
<td>6,997,518</td>
</tr>
<tr>
<td>Medallion Midland Acquisition, LLC</td>
<td>Term Loan</td>
<td>5.23%</td>
<td>10/30/2024</td>
<td>2,302</td>
<td>2,268,522</td>
</tr>
<tr>
<td>Navitas Midstream Basin, LLC</td>
<td>Term Loan</td>
<td>6.43%</td>
<td>12/13/2024</td>
<td>3,322</td>
<td>3,260,195</td>
</tr>
<tr>
<td>Ocean Rig 1 Inc.</td>
<td>Term Loan</td>
<td>8.00%</td>
<td>09/20/2024</td>
<td>1,185</td>
<td>1,244,038</td>
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<tr>
<td>Osmn Production Corp. (Canada)</td>
<td>Term Loan</td>
<td>7.80%</td>
<td>07/31/2020</td>
<td>4,674</td>
<td>4,089,427</td>
</tr>
<tr>
<td>Pacific Drilling S.A. (Luxembourg)</td>
<td>Term Loan</td>
<td>0.00%</td>
<td>06/03/2018</td>
<td>2,474</td>
<td>963,720</td>
</tr>
<tr>
<td>Petroleum GEO Services ASA</td>
<td>Term Loan</td>
<td>4.80%</td>
<td>03/19/2021</td>
<td>10,283</td>
<td>10,010,633</td>
</tr>
<tr>
<td>Searo Operating L.P.</td>
<td>Term Loan</td>
<td>8.30%</td>
<td>02/21/2021</td>
<td>19,974</td>
<td>17,464,949</td>
</tr>
<tr>
<td>Southern Energy Partners, L.P.</td>
<td>Term Loan</td>
<td>6.55%</td>
<td>08/04/2021</td>
<td>1,827</td>
<td>1,807,385</td>
</tr>
<tr>
<td>Traverse Midstream Partners LLC</td>
<td>Term Loan</td>
<td>5.85%</td>
<td>09/27/2024</td>
<td>3,664</td>
<td>3,672,958</td>
</tr>
<tr>
<td>Weatherford International Ltd. (Bermuda)</td>
<td>Term Loan</td>
<td>3.42%</td>
<td>07/13/2020</td>
<td>5,581</td>
<td>5,542,264</td>
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</table>

**Publishing–0.91%**

<table>
<thead>
<tr>
<th>Name of Borrower</th>
<th>Loan Type</th>
<th>Interest Rate</th>
<th>Maturity Date</th>
<th>Principal Amount (000)</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>Adtalem Global Education Inc.</td>
<td>Term Loan B</td>
<td>4.94%</td>
<td>04/13/2025</td>
<td>1,633</td>
<td>1,638,826</td>
</tr>
<tr>
<td>Ascend Learning, LLC</td>
<td>Term Loan</td>
<td>4.98%</td>
<td>07/12/2024</td>
<td>2,868</td>
<td>2,877,195</td>
</tr>
<tr>
<td>Merrill Communications LLC</td>
<td>Term Loan</td>
<td>7.61%</td>
<td>06/01/2022</td>
<td>73</td>
<td>73,450</td>
</tr>
<tr>
<td>Nielsen Finance LLC</td>
<td>Term Loan B-4</td>
<td>3.93%</td>
<td>10/04/2023</td>
<td>1,832</td>
<td>1,843,102</td>
</tr>
<tr>
<td>ProQuest LLC</td>
<td>Term Loan</td>
<td>5.73%</td>
<td>10/24/2021</td>
<td>3,120</td>
<td>3,160,551</td>
</tr>
<tr>
<td>Southern Graphics, Inc., First Lien Term Loan</td>
<td>5.48%</td>
<td>12/31/2022</td>
<td>3,397</td>
<td>3,411,004</td>
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<tr>
<td>Tribune Media Co., Term Loan C</td>
<td>4.98%</td>
<td>01/27/2024</td>
<td>10,454</td>
<td>10,468,944</td>
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**Radio & Television–2.32%**

<table>
<thead>
<tr>
<th>Name of Borrower</th>
<th>Loan Type</th>
<th>Interest Rate</th>
<th>Maturity Date</th>
<th>Principal Amount (000)</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>E.W. Scripps Co.</td>
<td>Term Loan B</td>
<td>3.98%</td>
<td>10/02/2024</td>
<td>1,237</td>
<td>1,240,373</td>
</tr>
<tr>
<td>Gray Television, Inc.</td>
<td>Term Loan B-2</td>
<td>4.17%</td>
<td>02/07/2024</td>
<td>613</td>
<td>615,477</td>
</tr>
<tr>
<td>iHeartCommunications, Inc.</td>
<td>Term Loan D</td>
<td>0.00%</td>
<td>01/30/2019</td>
<td>2,099</td>
<td>1,656,453</td>
</tr>
<tr>
<td>Term Loan E</td>
<td>0.00%</td>
<td>07/30/2019</td>
<td>27,945</td>
<td>21,989,098</td>
<td></td>
</tr>
<tr>
<td>Nexstar Broadcasting, Inc.</td>
<td>Term Loan B-2</td>
<td>4.41%</td>
<td>01/17/2024</td>
<td>3</td>
<td>3,449</td>
</tr>
<tr>
<td>Raycom TV Broadcasting, LLC</td>
<td>Term Loan B-1</td>
<td>4.23%</td>
<td>08/23/2024</td>
<td>3,572</td>
<td>3,582,660</td>
</tr>
<tr>
<td>Sinclair Television Group, Inc.</td>
<td>Incremental Term Loan B-1</td>
<td>—</td>
<td>12/12/2024</td>
<td>23,050</td>
<td>23,071,861</td>
</tr>
<tr>
<td>Term Loan B</td>
<td>4.24%</td>
<td>01/03/2024</td>
<td>8,074</td>
<td>8,087,605</td>
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</table>

**Retailers (except Food & Drug)–1.44%**

<table>
<thead>
<tr>
<th>Name of Borrower</th>
<th>Loan Type</th>
<th>Interest Rate</th>
<th>Maturity Date</th>
<th>Principal Amount (000)</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>Bass Pro Group, LLC</td>
<td>Term Loan</td>
<td>4.67%</td>
<td>09/25/2024</td>
<td>3,402</td>
<td>3,421,911</td>
</tr>
<tr>
<td>CDW LLC</td>
<td>Term Loan</td>
<td>4.06%</td>
<td>08/17/2023</td>
<td>2,221</td>
<td>2,234,126</td>
</tr>
<tr>
<td>Fullbeauty Brands Holdings Corp.</td>
<td>Term Loan</td>
<td>6.73%</td>
<td>10/14/2022</td>
<td>5,457</td>
<td>2,147,492</td>
</tr>
<tr>
<td>Lands' End, Inc.</td>
<td>Term Loan B</td>
<td>5.23%</td>
<td>04/02/2021</td>
<td>4,247</td>
<td>4,092,223</td>
</tr>
<tr>
<td>National Vision, Inc.</td>
<td>First Lien Revolver Loan</td>
<td>0.00%</td>
<td>03/13/2019</td>
<td>3,004</td>
<td>2,763,997</td>
</tr>
<tr>
<td>Payless Inc.</td>
<td>Term Loan A-1</td>
<td>10.03%</td>
<td>02/10/2022</td>
<td>1,543</td>
<td>1,504,019</td>
</tr>
<tr>
<td>Petco Animal Supplies, Inc.</td>
<td>Term Loan</td>
<td>11.03%</td>
<td>08/10/2022</td>
<td>2,896</td>
<td>2,557,720</td>
</tr>
<tr>
<td>Savers Inc.</td>
<td>Term Loan</td>
<td>5.61%</td>
<td>01/26/2023</td>
<td>9,101</td>
<td>6,430,952</td>
</tr>
<tr>
<td>—</td>
<td>Term Loan</td>
<td>6.11%</td>
<td>07/09/2019</td>
<td>4,960</td>
<td>4,803,838</td>
</tr>
</tbody>
</table>

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

Invesco Floating Rate Fund
## Invesco Floating Rate Fund

### Retailers (except Food & Drug)—(continued)

<table>
<thead>
<tr>
<th>Company</th>
<th>Term Loan (3 mo. USD LIBOR + 4.00%)</th>
<th>Interest Rate</th>
<th>Maturity Date</th>
<th>Principal Amount (000)</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>Staples, Inc.</td>
<td>6.36%</td>
<td>09/12/2024</td>
<td>$ 4,321</td>
<td>$ 4,239,746</td>
<td></td>
</tr>
<tr>
<td>Vivarte (France), PIK Term Loan, 7.00% PIK Rate, 4.00% Cash Rate</td>
<td>7.00%</td>
<td>10/29/2019</td>
<td>EUR 1,593</td>
<td>EUR 1,746,424</td>
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</table>

### Steel—0.11%

<table>
<thead>
<tr>
<th>Company</th>
<th>Term Loan (3 mo. USD LIBOR + 2.75%)</th>
<th>Interest Rate</th>
<th>Maturity Date</th>
<th>Principal Amount (000)</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>Atkore International, Inc., First Lien Term Loan (3 mo. USD LIBOR + 2.75%)</td>
<td>5.06%</td>
<td>12/22/2023</td>
<td>2,859</td>
<td>2,872,435</td>
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</table>

### Surface Transport—1.11%

<table>
<thead>
<tr>
<th>Company</th>
<th>Term Loan (3 mo. USD LIBOR + 3.75%)</th>
<th>Interest Rate</th>
<th>Maturity Date</th>
<th>Principal Amount (000)</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>Agro Merchants North American Holdings, Inc., First Lien Term Loan (3 mo. USD LIBOR + 3.75%)</td>
<td>6.05%</td>
<td>12/06/2024</td>
<td>1,446</td>
<td>1,458,808</td>
<td></td>
</tr>
<tr>
<td>Commercial Barge Line Co., First Lien Term Loan (1 mo. USD LIBOR + 8.75%)</td>
<td>10.73%</td>
<td>11/12/2020</td>
<td>2,370</td>
<td>2,167,380</td>
<td></td>
</tr>
<tr>
<td>Kenan Advantage Group, Inc.</td>
<td>Term Loan (1 mo. USD LIBOR + 3.00%)</td>
<td>4.98%</td>
<td>07/29/2022</td>
<td>7,249</td>
<td>7,285,584</td>
</tr>
<tr>
<td>Telesat LLC, Term Loan B-2 (1 mo. USD LIBOR + 4.25%)</td>
<td>5.73%</td>
<td>10/12/2024</td>
<td>1,832</td>
<td>1,848,838</td>
<td></td>
</tr>
<tr>
<td>Syniverse Holdings, Inc., Term Loan C, 3.75% PIK Rate, 4.00% Cash Rate</td>
<td>4.93%</td>
<td>12/06/2024</td>
<td>7,544</td>
<td>7,569,535</td>
<td></td>
</tr>
<tr>
<td>U.S. Shipping Corp., Term Loan A (1 mo. USD LIBOR + 3.00%)</td>
<td>6.23%</td>
<td>06/26/2021</td>
<td>3,184</td>
<td>3,008,929</td>
<td></td>
</tr>
<tr>
<td>XPO Logistics, Inc., Term Loan B (1 mo. USD LIBOR + 2.00%)</td>
<td>3.96%</td>
<td>02/24/2025</td>
<td>3,949</td>
<td>3,962,774</td>
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</table>

### Telecommunications—6.63%

<table>
<thead>
<tr>
<th>Company</th>
<th>Term Loan (1 mo. USD LIBOR + 2.75%)</th>
<th>Interest Rate</th>
<th>Maturity Date</th>
<th>Principal Amount (000)</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>CenturyLink, Inc., Term Loan B (1 mo. USD LIBOR + 2.75%)</td>
<td>4.73%</td>
<td>01/31/2025</td>
<td>20,853</td>
<td>20,618,774</td>
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</tr>
<tr>
<td>Colorado Buyer Inc., Term Loan (3 mo. USD LIBOR + 3.00%)</td>
<td>5.36%</td>
<td>05/01/2024</td>
<td>3,629</td>
<td>3,636,174</td>
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</tr>
<tr>
<td>Communications Sales &amp; Leasing, Inc., Term Loan B (1 mo. USD LIBOR + 3.00%)</td>
<td>4.98%</td>
<td>10/24/2022</td>
<td>12,304</td>
<td>11,994,007</td>
<td></td>
</tr>
<tr>
<td>Consolidated Communications, Inc., Term Loan (1 mo. USD LIBOR + 3.00%)</td>
<td>4.99%</td>
<td>10/05/2023</td>
<td>12,739</td>
<td>12,695,489</td>
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</tr>
<tr>
<td>Frontier Communications Corp.</td>
<td>Term Loan (1 mo. USD LIBOR + 2.75%)</td>
<td>4.74%</td>
<td>03/31/2021</td>
<td>5,145</td>
<td>5,091,738</td>
</tr>
<tr>
<td>Term Loan A (1 mo. USD LIBOR + 4.38%)</td>
<td>6.37%</td>
<td>10/12/2021</td>
<td>1,505</td>
<td>1,492,185</td>
<td></td>
</tr>
<tr>
<td>Term Loan B-1 (1 mo. USD LIBOR + 3.75%)</td>
<td>5.74%</td>
<td>06/15/2024</td>
<td>1,818</td>
<td>1,806,693</td>
<td></td>
</tr>
<tr>
<td>Hargray Communications Group, Inc., Term Loan (1 mo. USD LIBOR + 3.00%)</td>
<td>4.98%</td>
<td>05/16/2024</td>
<td>1,036</td>
<td>1,040,292</td>
<td></td>
</tr>
<tr>
<td>Intelsat Jackson Holdings S.A.(Luxembourg)</td>
<td>Term Loan B-3 (1 mo. USD LIBOR + 3.75%)</td>
<td>5.72%</td>
<td>11/30/2023</td>
<td>196</td>
<td>197,061</td>
</tr>
<tr>
<td>Term Loan B-5</td>
<td>6.63%</td>
<td>01/02/2024</td>
<td>5,659</td>
<td>5,808,631</td>
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</tr>
<tr>
<td>Level 3 Financing, Inc., Term Loan B (1 mo. USD LIBOR + 2.25%)</td>
<td>4.21%</td>
<td>02/22/2024</td>
<td>14,582</td>
<td>14,614,474</td>
<td></td>
</tr>
<tr>
<td>MTN Infrastructure TopCo, Inc., Term Loan (1 mo. USD LIBOR + 3.00%)</td>
<td>4.98%</td>
<td>11/15/2024</td>
<td>4,796</td>
<td>4,825,261</td>
<td></td>
</tr>
<tr>
<td>Odyssey Investissement S.A.S. (France), Term Loan B (3 mo. EURIBOR + 3.75%)</td>
<td>4.98%</td>
<td>02/01/2024</td>
<td>6,781</td>
<td>6,691,424</td>
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</tr>
<tr>
<td>Telesat LLC, Term Loan (1 mo. USD LIBOR + 2.00%)</td>
<td>3.99%</td>
<td>04/11/2025</td>
<td>10,742</td>
<td>10,742,762</td>
<td></td>
</tr>
<tr>
<td>Speedcast Communications, Inc., Term Loan (3 mo. USD LIBOR + 2.50%)</td>
<td>5.00%</td>
<td>05/15/2025</td>
<td>884</td>
<td>886,777</td>
<td></td>
</tr>
<tr>
<td>Sprint Communications Inc., Term Loan (1 mo. USD LIBOR + 2.50%)</td>
<td>4.50%</td>
<td>02/02/2024</td>
<td>16,822</td>
<td>16,840,842</td>
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</tr>
<tr>
<td>Syniverse Holdings, Inc., Term Loan C (1 mo. USD LIBOR + 5.00%)</td>
<td>6.93%</td>
<td>03/09/2023</td>
<td>8,331</td>
<td>8,362,041</td>
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<tr>
<td>Telesat LLC, Term Loan B-5 (3 mo. USD LIBOR + 2.50%)</td>
<td>4.41%</td>
<td>11/17/2023</td>
<td>15,207</td>
<td>15,283,218</td>
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</tr>
<tr>
<td>U.S. Telepacfic Corp., Term Loan (3 mo. USD LIBOR + 5.00%)</td>
<td>7.30%</td>
<td>05/02/2023</td>
<td>6,590</td>
<td>6,529,745</td>
<td></td>
</tr>
<tr>
<td>Windstream Services, LLC</td>
<td>Term Loan B-6 (1 mo. USD LIBOR + 4.00%)</td>
<td>5.94%</td>
<td>03/29/2021</td>
<td>11,870</td>
<td>11,442,503</td>
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<tr>
<td>Term Loan B-7 (1 mo. USD LIBOR + 3.25%)</td>
<td>5.19%</td>
<td>02/17/2024</td>
<td>2,631</td>
<td>2,346,719</td>
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<tr>
<td>Zayo Group, LLC</td>
<td>Incremental Term Loan B-1 (1 mo. USD LIBOR + 2.00%)</td>
<td>3.98%</td>
<td>01/19/2024</td>
<td>1,768</td>
<td>1,776,918</td>
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<tr>
<td>Term Loan B-2</td>
<td>4.23%</td>
<td>01/19/2024</td>
<td>3,493</td>
<td>3,516,490</td>
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</table>

### Utilities—7.71%

<table>
<thead>
<tr>
<th>Company</th>
<th>Term Loan (3 mo. USD LIBOR + 1.75%)</th>
<th>Interest Rate</th>
<th>Maturity Date</th>
<th>Principal Amount (000)</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>AES Corp., (The), Term Loan (3 mo. USD LIBOR + 1.75%)</td>
<td>4.07%</td>
<td>05/24/2022</td>
<td>592</td>
<td>592,409</td>
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<tr>
<td>APLP Holdings L.P. (Canada), Term Loan (1 mo. USD LIBOR + 3.00%)</td>
<td>4.98%</td>
<td>04/13/2023</td>
<td>4,799</td>
<td>4,827,386</td>
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<tr>
<td>Aria Energy Operating LLC, Term Loan (1 mo. USD LIBOR + 4.50%)</td>
<td>6.48%</td>
<td>05/27/2022</td>
<td>1,292</td>
<td>1,302,997</td>
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<tr>
<td>Calpine Construction Finance Co., L.P., Term Loan (1 mo. USD LIBOR + 2.50%)</td>
<td>4.48%</td>
<td>01/15/2025</td>
<td>10,635</td>
<td>10,642,993</td>
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</table>

See accompanying notes which are an integral part of this schedule.
Utilities—(continued)

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<th>Borrower</th>
<th>Interest Rate</th>
<th>Maturity Date</th>
<th>Principal Amount (000)</th>
<th>Value</th>
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<tbody>
<tr>
<td>Calpine Corp.</td>
<td>4.81%</td>
<td>01/15/2023</td>
<td>$7,949</td>
<td>$7,963,180</td>
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<tr>
<td>Term Loan (3 mo. USD LIBOR + 2.50%)</td>
<td>4.81%</td>
<td>05/31/2023</td>
<td>4,615</td>
<td>4,622,498</td>
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<tr>
<td>Term Loan (3 mo. USD LIBOR + 2.50%)</td>
<td>4.81%</td>
<td>01/15/2024</td>
<td>9,420</td>
<td>9,437,963</td>
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<tr>
<td>Compass Power Generation, Term Loan (3 mo. USD LIBOR + 3.75%)</td>
<td>6.05%</td>
<td>12/20/2024</td>
<td>4,245</td>
<td>4,289,905</td>
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<tr>
<td>Dynegy Inc., Term Loan C-2 (1 mo. USD LIBOR + 2.50%)</td>
<td>4.46%</td>
<td>02/07/2024</td>
<td>17,651</td>
<td>17,678,291</td>
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<tr>
<td>Eastern Power, LLC, Term Loan (1 mo. USD LIBOR + 3.75%)</td>
<td>5.73%</td>
<td>10/02/2023</td>
<td>7,525</td>
<td>7,540,947</td>
</tr>
<tr>
<td>ExGen Renewables IV, LLC, Term Loan (3 mo. USD LIBOR + 3.00%)</td>
<td>5.31%</td>
<td>11/28/2024</td>
<td>2,838</td>
<td>2,860,906</td>
</tr>
</tbody>
</table>

Granite Acquisition Inc.
- First Lien Term Loan B (3 mo. USD LIBOR + 3.50%) | 5.81%         | 12/17/2021    | 5,403                  | 5,440,516 |
- First Lien Term Loan C (3 mo. USD LIBOR + 3.50%) | 5.80%         | 12/17/2021    | 828                    | 833,602   |
- Second Lien Term Loan B (3 mo. USD LIBOR + 7.25%) | 9.55%         | 12/19/2022    | 961                    | 967,926   |

Lightstone Holdco LLC
- Term Loan B (1 mo. USD LIBOR + 3.75%) | 5.73%         | 01/30/2024    | 8,941                  | 8,994,170 |
- Term Loan C (1 mo. USD LIBOR + 3.75%) | 5.73%         | 01/30/2024    | 572                    | 575,857   |

Nautilus Power, LLC
- Term Loan (1 mo. USD LIBOR + 4.25%) | 6.23%         | 05/16/2024    | 3,719                  | 3,755,111 |

NRG Energy, Inc.
- Term Loan (3 mo. USD LIBOR + 1.75%) | 4.05%         | 06/30/2023    | 12,604                 | 12,615,253|
- Revolver Loan A**(f)** | 0.00%         | 07/01/2018    | 41,372                 | 41,069,518|

Pike Corp., Term Loan (1 mo. USD LIBOR + 3.50%) | 5.49%         | 03/23/2025    | 3,144                  | 3,183,071 |

PowerTeam Services, LLC
- First Lien Term Loan (3 mo. USD LIBOR + 3.25%) | 5.55%         | 04/09/2025    | 2,566                  | 2,554,320 |
- Southeast PowerGen LLC, Term Loan B (1 mo. USD LIBOR + 3.50%) | 5.49%         | 10/02/2021    | 1,085                  | 1,025,399 |

TerraForm Power Operating, LLC
- Term Loan (1 mo. USD LIBOR + 2.00%) | 3.98%         | 12/08/2023    | 1,965                  | 1,852,013 |
- Term Loan B-3**(f)** | —             | 12/31/2025    | 20,389                 | 20,367,405|

USIC Holding, Inc.
- First Lien Term Loan**(f)** | —             | 12/08/2023    | 404                    | 406,479   |
- First Lien Term Loan (3 mo. USD LIBOR + 3.25%) | 5.28%         | 12/08/2023    | 6,215                  | 6,252,284 |

Vistra Operations Co. LLC
- Term Loan (1 mo. USD LIBOR + 2.50%) | 4.48%         | 08/04/2023    | 16,368                 | 16,375,466|
- Term Loan C (1 mo. USD LIBOR + 2.50%) | 4.48%         | 08/04/2023    | 2,843                  | 2,844,769 |

Total Variable Rate Senior Loan Interests | 2,461,500,757 | 199,844,947 | 1,566,843 |

**Bonds & Notes—4.27%**

Air Transport—0.20%
- Mesa Airlines, Inc., Class B**(j)** | 5.75%         | 07/15/2025    | 5,096                  | 5,054,737 |

Automotive—0.21%
- Federal-Mogul Holdings Corp.**(j)** | 5.00%         | 07/15/2024    | EUR 538                | 656,261   |
- Federal-Mogul Holdings Corp. (3 mo. EURIBOR + 4.88%)**(k)** | 4.55%         | 04/15/2024    | EUR 2,000              | 2,367,234 |
- Schaeffler AG (Germany)**(j)** | 4.13%         | 09/15/2021    | EUR 640                | 635,200   |
- Schaeffler AG (Germany)**(j)** | 4.75%         | 09/15/2026    | EUR 1,965              | 1,852,013 |

Building & Development—0.06%
- Haya Finance 2017 S.A. (Spain)**(j)** | 5.25%         | 11/15/2022    | EUR 344                | 369,657   |
- Haya Finance 2017 S.A. (Spain) (3 mo. EURIBOR + 5.13%)**(k)** | 5.13%         | 11/15/2022    | EUR 291                | 312,995   |
- LSF10 Wolverine Investment SCA (Luxembourg)**(k)** | 4.63%         | 03/15/2024    | EUR 432                | 508,767   |
- LSF10 Wolverine Investment SCA (Luxembourg)**(k)** | 5.00%         | 03/15/2024    | EUR 319                | 375,424   |

Business Equipment & Services—0.47%
- Dream Secured Bondco AB (Sweden)**(j)** | 5.75%         | 12/01/2023    | EUR 2,464              | 2,844,243 |
- Nexi S.p.A. (United Kingdom)**(k)** | 3.63%         | 05/01/2023    | EUR 4,304              | 4,940,773 |
- Nexi S.p.A. (United Kingdom)**(j)** | 4.13%         | 11/01/2023    | EUR 1,615              | 1,841,524 |
- Nexi S.p.A. (United Kingdom) (6 mo. EURIBOR + 8.00%)**(k)** | 8.00%         | 05/30/2021    | EUR 2,250              | 2,643,989 |

Total | 12,270,529 |

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

Invesco Floating Rate Fund
<table>
<thead>
<tr>
<th>Industry</th>
<th>Company</th>
<th>Interest Rate</th>
<th>Maturity Date</th>
<th>Principal Amount (000)</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Cable &amp; Satellite Television—1.04%</strong></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Altice Financing S.A. (Luxembourg)</td>
<td>6.63%</td>
<td>02/15/2023</td>
<td>$ 851</td>
<td>$ 841,043</td>
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</tr>
<tr>
<td>Altice Financing S.A. (Luxembourg)</td>
<td>7.00%</td>
<td>05/15/2026</td>
<td>10,469</td>
<td>10,037,154</td>
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<tr>
<td>Altice Financing S.A. (Luxembourg)</td>
<td>4.75%</td>
<td>01/15/2028 EUR</td>
<td>927</td>
<td>937,436</td>
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<tr>
<td>Altice US Finance I Corp.</td>
<td>5.50%</td>
<td>05/15/2026</td>
<td>10,933</td>
<td>10,526,292</td>
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</tr>
<tr>
<td>Numericable-SFR S.A.</td>
<td>6.00%</td>
<td>05/15/2022</td>
<td>555</td>
<td>553,612</td>
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<tr>
<td>Numericable-SFR S.A.</td>
<td>7.38%</td>
<td>05/01/2026</td>
<td>1,889</td>
<td>1,848,859</td>
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<tr>
<td>Telenet Financing USD LLC</td>
<td>3.50%</td>
<td>03/01/2028 EUR</td>
<td>600</td>
<td>686,297</td>
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<tr>
<td>UPC Financing Partnership</td>
<td>3.63%</td>
<td>06/15/2029 EUR</td>
<td>675</td>
<td>779,555</td>
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<tr>
<td>Virgin Media Secured Finance PLC (United Kingdom)</td>
<td>5.50%</td>
<td>08/15/2026</td>
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<td><strong>Total</strong></td>
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<td>27,187,182</td>
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<tr>
<td><strong>Chemicals &amp; Plastics—0.16%</strong></td>
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<tr>
<td>Alpha US Bidco, Inc.</td>
<td>8.75%</td>
<td>06/01/2023</td>
<td>1,560</td>
<td>1,544,570</td>
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<tr>
<td>Avantor Inc.</td>
<td>6.00%</td>
<td>10/01/2024</td>
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<td>2,724,172</td>
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<tr>
<td><strong>Total</strong></td>
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<td></td>
<td>4,268,742</td>
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</tr>
<tr>
<td><strong>Containers &amp; Glass Products—0.22%</strong></td>
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<td></td>
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<tr>
<td>Ardagh Glass Finance PLC</td>
<td>4.63%</td>
<td>05/15/2023</td>
<td>1,643</td>
<td>1,638,400</td>
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<tr>
<td>Ardagh Glass Finance PLC</td>
<td>4.25%</td>
<td>09/15/2022</td>
<td>1,695</td>
<td>1,682,287</td>
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<tr>
<td>Reynolds Group Issuer Inc./LLC</td>
<td>5.75%</td>
<td>10/15/2020</td>
<td>614</td>
<td>618,254</td>
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<tr>
<td>Reynolds Group Holdings Inc. (3 mo. USD LIBOR + 3.50%)</td>
<td>5.85%</td>
<td>07/15/2021</td>
<td>1,868</td>
<td>1,894,526</td>
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<td><strong>Total</strong></td>
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<td>5,833,467</td>
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<tr>
<td><strong>Electronics &amp; Electrical—0.17%</strong></td>
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<tr>
<td>Blackboard Inc.</td>
<td>9.75%</td>
<td>10/15/2021</td>
<td>4,356</td>
<td>2,766,060</td>
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<tr>
<td>Dell International LLC/ EMC Corp.</td>
<td>5.45%</td>
<td>06/15/2023</td>
<td>1,385</td>
<td>1,458,241</td>
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<td><strong>Total</strong></td>
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<td>4,224,301</td>
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<tr>
<td><strong>Financial Intermediaries—0.40%</strong></td>
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<tr>
<td>AnaCap Financial Europe S.A. (United Kingdom) (3 mo. GBP LIBOR + 4.50%)</td>
<td>5.00%</td>
<td>07/30/2024</td>
<td>EUR 500</td>
<td>553,696</td>
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<tr>
<td>Cabot Financial S.A. (Luxembourg)</td>
<td>6.50%</td>
<td>04/01/2021 GBP</td>
<td>1,500</td>
<td>2,027,176</td>
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<tr>
<td>Evergood 4 APS (Denmark)</td>
<td>2.88%</td>
<td>04/06/2024 EUR</td>
<td>3,046</td>
<td>3,688,160</td>
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<tr>
<td>Garfunkelux Holdco 3 S.A. (Luxembourg)</td>
<td>11.00%</td>
<td>11/01/2023 GBP</td>
<td>992</td>
<td>1,354,684</td>
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<tr>
<td>Garfunkelux Holdco 3 S.A. (Luxembourg) (3 mo. EURIBOR + 3.50%)</td>
<td>3.50%</td>
<td>09/01/2023 EUR</td>
<td>1,320</td>
<td>1,418,337</td>
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<tr>
<td>Nemean Bondco PLC (United Kingdom) (3 mo. GBP LIBOR + 6.50%)</td>
<td>7.21%</td>
<td>02/01/2023 GBP</td>
<td>973</td>
<td>1,221,670</td>
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<td><strong>Total</strong></td>
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<td>10,263,923</td>
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<tr>
<td><strong>Health Care—0.45%</strong></td>
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<tr>
<td>Care UK Health &amp; Social Care PLC (United Kingdom) (3 mo. GBP LIBOR + 5.00%)</td>
<td>5.79%</td>
<td>07/15/2019 GBP</td>
<td>2,954</td>
<td>3,922,013</td>
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<tr>
<td>DJO Finance LLC</td>
<td>10.75%</td>
<td>04/15/2020</td>
<td>3,878</td>
<td>3,790,745</td>
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<tr>
<td>DJO Finance LLC</td>
<td>8.13%</td>
<td>06/15/2021</td>
<td>1,973</td>
<td>1,995,196</td>
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<tr>
<td>IDH Finance PLC (United Kingdom) (3 mo. GBP LIBOR + 6.00%)</td>
<td>6.64%</td>
<td>08/15/2022 GBP</td>
<td>1,500</td>
<td>1,836,239</td>
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<td><strong>Total</strong></td>
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<td>11,544,193</td>
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<tr>
<td><strong>Home Furnishings—0.19%</strong></td>
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<tr>
<td>Shop Direct Funding PLC (United Kingdom)</td>
<td>7.75%</td>
<td>11/15/2022 GBP</td>
<td>4,711</td>
<td>4,978,424</td>
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<tr>
<td><strong>Lodging &amp; Casinos—0.16%</strong></td>
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<tr>
<td>ESH Hospitality, Inc.</td>
<td>5.25%</td>
<td>05/01/2025</td>
<td>1,390</td>
<td>1,338,709</td>
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<tr>
<td>Scientific Games International, Inc.</td>
<td>3.83%</td>
<td>02/15/2026 EUR</td>
<td>595</td>
<td>676,373</td>
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</tr>
<tr>
<td>Travelodge Hotels Ltd. (United Kingdom) (3 mo. GBP LIBOR + 4.88%)</td>
<td>5.52%</td>
<td>05/15/2023 GBP</td>
<td>1,400</td>
<td>1,852,214</td>
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<tr>
<td>VICI Properties 1 LLC</td>
<td>8.00%</td>
<td>10/15/2023</td>
<td>316</td>
<td>351,946</td>
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<tr>
<td><strong>Total</strong></td>
<td></td>
<td></td>
<td></td>
<td>4,219,242</td>
<td></td>
</tr>
<tr>
<td><strong>Nonferrous Metals &amp; Minerals—0.12%</strong></td>
<td></td>
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<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>TiZir Ltd. (United Kingdom)</td>
<td>9.50%</td>
<td>07/19/2022</td>
<td>2,748</td>
<td>3,004,468</td>
<td></td>
</tr>
</tbody>
</table>

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

Invesco Floating Rate Fund
<table>
<thead>
<tr>
<th>Category</th>
<th>Interest Rate</th>
<th>Maturity Date</th>
<th>Principal Amount (000)</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>Oil &amp; Gas – 0.04%</td>
<td>0.00%</td>
<td>06/01/2020</td>
<td>$2,798</td>
<td>$1,119,200</td>
</tr>
<tr>
<td>Radio &amp; Television – 0.21%</td>
<td>8.75%</td>
<td>12/15/2020</td>
<td>5,141</td>
<td>5,359,493</td>
</tr>
<tr>
<td>Retailers (except Food &amp; Drug) – 0.03%</td>
<td>0.00%</td>
<td>03/15/2020</td>
<td>1,210</td>
<td>695,750</td>
</tr>
<tr>
<td>Steel – 0.00%</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>ERP Iron Ore, LLC</td>
<td>8.00%</td>
<td>12/31/2019</td>
<td>56</td>
<td>44,615</td>
</tr>
<tr>
<td>Telecommunications – 0.11%</td>
<td>6.00%</td>
<td>04/15/2023</td>
<td>1,200</td>
<td>1,175,250</td>
</tr>
<tr>
<td>Utilities – 0.03%</td>
<td>5.25%</td>
<td>06/01/2026</td>
<td>678</td>
<td>643,253</td>
</tr>
<tr>
<td>Total Bonds &amp; Notes</td>
<td></td>
<td></td>
<td></td>
<td>110,761,321</td>
</tr>
<tr>
<td>Structured Products – 0.50%</td>
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<td></td>
<td></td>
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<tr>
<td>Atrium X LLC, Series 2013-10A</td>
<td>6.85%</td>
<td>07/16/2025</td>
<td>600</td>
<td>601,414</td>
</tr>
<tr>
<td>Clontarf Park CLO (Ireland)</td>
<td>5.10%</td>
<td>08/05/2030</td>
<td>EUR 387</td>
<td>447,151</td>
</tr>
<tr>
<td>ING Investment Management CLO, Ltd., Series 2013-3A</td>
<td>6.86%</td>
<td>01/18/2026</td>
<td>2,501</td>
<td>2,458,012</td>
</tr>
<tr>
<td>Madison Park Funding XIV, Ltd., Series 2014-1A</td>
<td>7.76%</td>
<td>07/20/2026</td>
<td>1,915</td>
<td>1,888,132</td>
</tr>
<tr>
<td>NewStar Berkeley Fund CLO LLC, Series 2016-1A</td>
<td>7.46%</td>
<td>10/25/2028</td>
<td>2,899</td>
<td>2,924,463</td>
</tr>
<tr>
<td>OCP Euro CLO(Ireland)</td>
<td>5.35%</td>
<td>06/18/2030</td>
<td>100</td>
<td>118,904</td>
</tr>
<tr>
<td>Octagon Investment Partners XIX Ltd., Series 2014-1A</td>
<td>5.00%</td>
<td>01/15/2032</td>
<td>437</td>
<td>517,175</td>
</tr>
<tr>
<td>Symphony CLO VIII, Ltd., Series 2012-8A</td>
<td>8.33%</td>
<td>01/09/2023</td>
<td>1,156</td>
<td>1,161,937</td>
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<tr>
<td>Total Structured Products</td>
<td></td>
<td></td>
<td></td>
<td>12,971,780</td>
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<tr>
<td>Common Stocks &amp; Other Equity Interests – 1.80%</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Aerospace &amp; Defense – 0.08%</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>IAP Worldwide Services</td>
<td></td>
<td></td>
<td>134</td>
<td>2,164,588</td>
</tr>
<tr>
<td>Automotive – 0.02%</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Dayco Products, LLC</td>
<td></td>
<td></td>
<td>3,266</td>
<td>102,879</td>
</tr>
<tr>
<td>Transtar Holding Co.</td>
<td></td>
<td></td>
<td>3,149,478</td>
<td>196,842</td>
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<tr>
<td>Building &amp; Development – 0.00%</td>
<td></td>
<td></td>
<td></td>
<td>402,443</td>
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<tr>
<td>Lake at Las Vegas Joint Venture, LLC</td>
<td></td>
<td></td>
<td>518</td>
<td>0</td>
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<tr>
<td>Lake at Las Vegas Joint Venture, LLC , Class B</td>
<td></td>
<td></td>
<td>4</td>
<td>0</td>
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<tr>
<td>Shares</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

See accompanying notes which are an integral part of this schedule.
<table>
<thead>
<tr>
<th>Sector</th>
<th>Description</th>
<th>Shares</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>Building Products–0.07%</td>
<td>Masonite International Corp.</td>
<td>27,093</td>
<td>$1,790,847</td>
</tr>
<tr>
<td>Business Equipment &amp; Services–0.02%</td>
<td>EmployBridge Holding Co.</td>
<td>43,971</td>
<td>395,739</td>
</tr>
<tr>
<td>Cable &amp; Satellite Television–0.12%</td>
<td>ION Media Networks, Inc.</td>
<td>4,471</td>
<td>3,017,925</td>
</tr>
<tr>
<td>Commodity Chemicals–0.00%</td>
<td>LyondellBasell Industries N.V., Class A</td>
<td>218</td>
<td>24,442</td>
</tr>
<tr>
<td>Drugs–0.00%</td>
<td>BPA Laboratories, Class A, Wts. expiring 04/29/2024 (Acquired: 04/29/2014)</td>
<td>3,490</td>
<td>0</td>
</tr>
<tr>
<td></td>
<td>BPA Laboratories, Class B, Wts. expiring 04/29/2024 (Acquired: 04/29/2014)</td>
<td>5,595</td>
<td>0</td>
</tr>
<tr>
<td>Food Products–0.00%</td>
<td>QCE LLC (Acquired: 06/30/2014; Cost: $52)</td>
<td>17</td>
<td>0</td>
</tr>
<tr>
<td>Forest Products–0.09%</td>
<td>Verso Corp., Class A (m)</td>
<td>113,805</td>
<td>2,302,275</td>
</tr>
<tr>
<td></td>
<td>Xerium Technologies, Inc. (m)</td>
<td>1,766</td>
<td>13,033</td>
</tr>
<tr>
<td>Health Care–0.00%</td>
<td>New Millennium Holdco (m)</td>
<td>259,087</td>
<td>10,363</td>
</tr>
<tr>
<td>Leisure Goods, Activities &amp; Movies–0.00%</td>
<td>AMF Bowling Centers, Inc. (m)</td>
<td>1,665</td>
<td>87,413</td>
</tr>
<tr>
<td>Lodging &amp; Casinos–0.12%</td>
<td>Caesars Entertainment Operating Co., LLC (m)</td>
<td>83,880</td>
<td>1,019,142</td>
</tr>
<tr>
<td></td>
<td>Twin River Management Group, Inc. (m)</td>
<td>18,663</td>
<td>2,206,900</td>
</tr>
<tr>
<td>Oil &amp; Gas–0.77%</td>
<td>AmeriFerger Group Inc. (m)</td>
<td>1,049</td>
<td>62,415</td>
</tr>
<tr>
<td></td>
<td>Ascent Resources Marcellus, LLC First Lien Wts. (d)</td>
<td>170,533</td>
<td>11,084</td>
</tr>
<tr>
<td></td>
<td>Ascent Resources Marcellus, LLC (m)</td>
<td>658,667</td>
<td>2,179,200</td>
</tr>
<tr>
<td></td>
<td>C.H. Holding Co. (m)</td>
<td>47,780</td>
<td>1,286,239</td>
</tr>
<tr>
<td></td>
<td>Fieldwood Energy LLC (m)</td>
<td>67,619</td>
<td>3,076,664</td>
</tr>
<tr>
<td></td>
<td>Ocean Rig I Inc. (m)</td>
<td>265,985</td>
<td>7,053,923</td>
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<tr>
<td></td>
<td>Paragon Offshore Finance Co. (Cayman Islands), Class A (m)</td>
<td>4,595</td>
<td>5,151</td>
</tr>
<tr>
<td></td>
<td>Paragon Offshore Finance Co. (Cayman Islands), Class B (m)</td>
<td>2,298</td>
<td>71,382</td>
</tr>
<tr>
<td></td>
<td>Samson Investment Co. (m)</td>
<td>261,209</td>
<td>6,203,713</td>
</tr>
<tr>
<td>Publishing–0.06%</td>
<td>F&amp;W Publications, Inc. (Acquired: 09/17/2007-11/19/2009; Cost: $357,143) (m)</td>
<td>288</td>
<td>173</td>
</tr>
<tr>
<td></td>
<td>Merrill Communications LLC, Class A (Acquired: 03/08/2013; Cost: $307,685) (m)</td>
<td>133,776</td>
<td>1,605,312</td>
</tr>
<tr>
<td></td>
<td>Tronc, Inc. (m)</td>
<td>2,262</td>
<td>36,282</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>1,641,767</td>
</tr>
<tr>
<td>Retailers (except Food &amp; Drug)–0.03%</td>
<td>Payless Inc. (m)</td>
<td>146,073</td>
<td>657,329</td>
</tr>
<tr>
<td>Surface Transport–0.00%</td>
<td>U.S. Shipping Corp. (Acquired: 08/29/2007-09/30/2009; Cost: $87,805) (m)</td>
<td>6,189</td>
<td>62</td>
</tr>
<tr>
<td></td>
<td>U.S. Shipping Corp. (Acquired: 08/29/2007-09/30/2009; Cost: $87,805) (m)</td>
<td>87,805</td>
<td>74,634</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>74,696</td>
</tr>
</tbody>
</table>

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

Invesco Floating Rate Fund
<table>
<thead>
<tr>
<th>Telecommunications – 0.01%</th>
</tr>
</thead>
<tbody>
<tr>
<td>Consolidated Communications, Inc.</td>
</tr>
<tr>
<td>Goodman Networks Inc.</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Utilities – 0.41%</th>
</tr>
</thead>
<tbody>
<tr>
<td>Bicent Power, LLC, Series A, Wts. expiring 08/21/2022 (Acquired 08/21/2012; Cost $0)</td>
</tr>
<tr>
<td>Bicent Power, LLC, Series B, Wts. expiring 08/21/2022 (Acquired 08/21/2012; Cost $0)</td>
</tr>
<tr>
<td>Vistra Operations Co. LLC</td>
</tr>
<tr>
<td>Vistra Operations Co. LLC</td>
</tr>
<tr>
<td>Vistra Operations Co. LLC, Rts. expiring 12/31/2046</td>
</tr>
<tr>
<td>Total Common Stocks &amp; Other Equity Interests</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Preferred Stock – 0.00%</th>
</tr>
</thead>
<tbody>
<tr>
<td>Goodman Networks Inc., Series A-1 (Acquired 05/31/2017; Cost $1,897)</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Money Market Funds – 4.22%</th>
</tr>
</thead>
<tbody>
<tr>
<td>Invesco Government &amp; Agency Portfolio, – Institutional Class, 1.80%&lt;sup&gt;(a)&lt;/sup&gt;</td>
</tr>
<tr>
<td>Invesco Liquid Assets Portfolio, – Institutional Class, 1.18%&lt;sup&gt;(a)&lt;/sup&gt;</td>
</tr>
<tr>
<td>Invesco Treasury Portfolio, – Institutional Class, 1.76%&lt;sup&gt;(a)&lt;/sup&gt;</td>
</tr>
<tr>
<td>Total Money Market Funds</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>TOTAL INVESTMENTS IN SECURITIES – 105.74% (Cost $2,788,582,708)</th>
</tr>
</thead>
<tbody>
<tr>
<td>OTHER ASSETS LESS LIABILITIES – (5.74)% (148,786,262)</td>
</tr>
<tr>
<td>NET ASSETS – 100.00%</td>
</tr>
</tbody>
</table>

Investment Abbreviations:
- CHF — Swiss Franc
- CLO — Collateralized Loan Obligation
- EUR — Euro
- EURIBOR — Euro Interbank Offered Rate
- GBP — British Pound Sterling
- LIBOR — London Interbank Offered Rate
- PIK — Pay-in-Kind
- REGS — Regulation S
- USD — U.S. Dollar
- Wts. — Warrants

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

Invesco Floating Rate Fund
Notes to Schedule of Investments:

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

(b) 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.

(c) 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. Variable rate senior loan interests in the Fund's portfolio generally have variable rates which adjust to a base, such as the London Interbank 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.

(d) Security valued using significant unobservable inputs (Level 3). See Note 2.

(e) 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.

(f) This variable rate interest will settle after May 31, 2018, at which time the interest rate will be determined.

(g) All or a portion of this security is Pay-in-Kind. Pay-in-Kind securities pay interest income in the form of securities.

(h) Defaulted security. Currently, the issuer is in default with respect to principal and/or interest payments. The aggregate value of these securities at May 31, 2018 was $30,492,015, which represented 1.18% of the Fund's Net Assets.

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

(j) 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, 2018 was $136,713,407, which represented 5.27% of the Fund's Net Assets.

(k) Interest or dividend rate is redetermined periodically. Rate shown is the rate in effect on May 31, 2018.

(l) Acquired through the restructuring of senior loans.

(m) Non-income producing security.

(n) 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, 2018.

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

Invesco Floating Rate Fund
## Open Forward Foreign Currency Contracts

<table>
<thead>
<tr>
<th>Settlement Date</th>
<th>Counterparty</th>
<th>Contract to Deliver</th>
<th>Contract to Receive</th>
<th>Unrealized Appreciation (Depreciation)</th>
</tr>
</thead>
<tbody>
<tr>
<td>06/15/2018</td>
<td>Barclays Bank PLC</td>
<td>EUR 18,815,074 USD</td>
<td>23,269,826</td>
<td>$ 1,256,786</td>
</tr>
<tr>
<td>06/15/2018</td>
<td>Barclays Bank PLC</td>
<td>SEK 23,226 USD</td>
<td>2,772</td>
<td>136</td>
</tr>
<tr>
<td>06/15/2018</td>
<td>Citibank, N.A.</td>
<td>GBP 6,615,247 USD</td>
<td>9,437,312</td>
<td>638,932</td>
</tr>
<tr>
<td>06/15/2018</td>
<td>Citibank, N.A.</td>
<td>USD 1,123,779 CHF</td>
<td>1,121,567</td>
<td>15,207</td>
</tr>
<tr>
<td>06/15/2018</td>
<td>Goldman Sachs International</td>
<td>EUR 18,815,074 USD</td>
<td>23,275,188</td>
<td>1,262,148</td>
</tr>
<tr>
<td>06/15/2018</td>
<td>Goldman Sachs International</td>
<td>GBP 6,615,247 USD</td>
<td>9,432,913</td>
<td>634,533</td>
</tr>
<tr>
<td>06/15/2018</td>
<td>J.P. Morgan Chase Bank, N.A.</td>
<td>EUR 20,315,075 USD</td>
<td>25,130,908</td>
<td>1,362,916</td>
</tr>
<tr>
<td>06/15/2018</td>
<td>J.P. Morgan Chase Bank, N.A.</td>
<td>GBP 6,615,247 USD</td>
<td>9,434,533</td>
<td>636,153</td>
</tr>
<tr>
<td>06/15/2018</td>
<td>J.P. Morgan Chase Bank, N.A.</td>
<td>SEK 23,226 USD</td>
<td>2,772</td>
<td>136</td>
</tr>
<tr>
<td>06/15/2018</td>
<td>Royal Bank of Canada</td>
<td>CHF 1,121,567 USD</td>
<td>1,171,123</td>
<td>32,137</td>
</tr>
<tr>
<td>06/15/2018</td>
<td>Royal Bank of Canada</td>
<td>EUR 18,815,074 USD</td>
<td>23,297,578</td>
<td>1,284,538</td>
</tr>
<tr>
<td>07/13/2018</td>
<td>Canadian Imperial Bank of Commerce</td>
<td>EUR 19,199,657 USD</td>
<td>23,053,508</td>
<td>539,812</td>
</tr>
<tr>
<td>07/13/2018</td>
<td>Canadian Imperial Bank of Commerce</td>
<td>GBP 6,638,258 USD</td>
<td>9,020,297</td>
<td>178,270</td>
</tr>
<tr>
<td>07/13/2018</td>
<td>Goldman Sachs International</td>
<td>EUR 19,199,657 USD</td>
<td>23,029,182</td>
<td>515,486</td>
</tr>
<tr>
<td>07/13/2018</td>
<td>Goldman Sachs International</td>
<td>GBP 6,630,491 USD</td>
<td>9,006,860</td>
<td>175,177</td>
</tr>
<tr>
<td>07/13/2018</td>
<td>Goldman Sachs International</td>
<td>SEK 23,227 USD</td>
<td>2,714</td>
<td>72</td>
</tr>
<tr>
<td>07/13/2018</td>
<td>J.P. Morgan Chase Bank, N.A.</td>
<td>EUR 23,300,164 USD</td>
<td>27,949,972</td>
<td>627,982</td>
</tr>
<tr>
<td>07/13/2018</td>
<td>Royal Bank of Canada</td>
<td>EUR 19,199,678 USD</td>
<td>23,028,862</td>
<td>515,141</td>
</tr>
<tr>
<td>07/13/2018</td>
<td>Royal Bank of Canada</td>
<td>GBP 6,630,491 USD</td>
<td>9,003,074</td>
<td>171,391</td>
</tr>
<tr>
<td>07/13/2018</td>
<td>State Street Bank &amp; Trust Co.</td>
<td>SEK 23,226 USD</td>
<td>2,713</td>
<td>72</td>
</tr>
</tbody>
</table>

**Subtotal—Appreciation** 9,847,025

<table>
<thead>
<tr>
<th>Settlement Date</th>
<th>Counterparty</th>
<th>Contract to Deliver</th>
<th>Contract to Receive</th>
<th>Unrealized Appreciation (Depreciation)</th>
</tr>
</thead>
<tbody>
<tr>
<td>06/15/2018</td>
<td>Canadian Imperial Bank of Commerce</td>
<td>USD 22,986,842 EUR</td>
<td>19,187,681</td>
<td>(537,864)</td>
</tr>
<tr>
<td>06/15/2018</td>
<td>Canadian Imperial Bank of Commerce</td>
<td>USD 8,949,693 GBP</td>
<td>6,596,420</td>
<td>(176,535)</td>
</tr>
<tr>
<td>06/15/2018</td>
<td>Goldman Sachs International</td>
<td>USD 22,962,032 EUR</td>
<td>19,187,681</td>
<td>(513,055)</td>
</tr>
<tr>
<td>06/15/2018</td>
<td>Goldman Sachs International</td>
<td>USD 8,985,193 GBP</td>
<td>6,624,661</td>
<td>(174,293)</td>
</tr>
<tr>
<td>06/15/2018</td>
<td>Goldman Sachs International</td>
<td>USD 2,707 SEK</td>
<td>23,218</td>
<td>(72)</td>
</tr>
<tr>
<td>06/15/2018</td>
<td>Royal Bank of Canada</td>
<td>USD 22,973,604 EUR</td>
<td>19,197,255</td>
<td>(513,426)</td>
</tr>
<tr>
<td>06/15/2018</td>
<td>Royal Bank of Canada</td>
<td>USD 8,981,318 GBP</td>
<td>6,624,661</td>
<td>(170,418)</td>
</tr>
<tr>
<td>06/15/2018</td>
<td>State Street Bank &amp; Trust Co.</td>
<td>USD 2,708 SEK</td>
<td>23,235</td>
<td>(71)</td>
</tr>
<tr>
<td>07/13/2018</td>
<td>Barclays Bank PLC</td>
<td>GBP 293,534 USD</td>
<td>389,307</td>
<td>(1,674)</td>
</tr>
<tr>
<td>07/13/2018</td>
<td>Barclays Bank PLC</td>
<td>USD 1,201,818 GBP</td>
<td>897,111</td>
<td>(6,884)</td>
</tr>
<tr>
<td>07/13/2018</td>
<td>Citibank, N.A.</td>
<td>CHF 1,127,537 USD</td>
<td>1,132,636</td>
<td>(15,373)</td>
</tr>
</tbody>
</table>

**Subtotal—Depreciation** (2,612,234)

**Total Forward Foreign Currency Contracts—Currency Risk** $ 7,234,791

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Currency Abbreviations:
- CHF — Swiss Franc
- EUR — Euro
- GBP — British Pound Sterling
- SEK — Swedish Krona
- USD — U.S. Dollar

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

Invesco Floating Rate Fund
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. Pricing services generally value debt obligations assuming orderly transactions of institutional round lot size, but a fund may hold or transact in the same securities in smaller, odd lot sizes. Odd lots often trade at lower prices than institutional round lots. 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 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 investment 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
A. Security Valuations – (continued)

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.

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 settlement date. Bond premiums and discounts are amortized and/or accreted over the lives of the respective securities. Pay-in-kind interest income and non-cash dividend income received in the form of securities in-lieu of cash are recorded at the fair value of the securities received. Paydown gains and losses on mortgage and asset-backed securities are recorded as adjustments to interest income. 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.

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 than 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.

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, 2018. 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.
The Fund’s policy is to recognize transfers in and out of the valuation levels as of the end of the reporting period. During the nine months ended May 31, 2018, there were transfers from Level 3 to Level 2 of $39,662,219, due to third-party vendor quotations utilizing more than one market quote and from Level 2 to Level 3 of $35,855,322, due to third party vendor quotations utilizing single market quotes.

<table>
<thead>
<tr>
<th>Investments in Securities</th>
<th>Level 1</th>
<th>Level 2</th>
<th>Level 3</th>
<th>Total</th>
</tr>
</thead>
<tbody>
<tr>
<td>Variable Rate Senior Loan Interests</td>
<td>$ —</td>
<td>$ 2,289,675,150</td>
<td>$ 171,825,607</td>
<td>$ 2,461,500,757</td>
</tr>
<tr>
<td>Bonds &amp; Notes</td>
<td>—</td>
<td>110,716,706</td>
<td>44,615</td>
<td>110,761,321</td>
</tr>
<tr>
<td>Structured Products</td>
<td>—</td>
<td>12,971,780</td>
<td>—</td>
<td>12,971,780</td>
</tr>
<tr>
<td>Common Stocks &amp; Other Equity Interests</td>
<td>23,975,127</td>
<td>15,300,495</td>
<td>7,343,093</td>
<td>46,618,715</td>
</tr>
<tr>
<td>Preferred Stocks</td>
<td>—</td>
<td>—</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Money Market Funds</td>
<td>109,389,726</td>
<td>—</td>
<td>—</td>
<td>109,389,726</td>
</tr>
<tr>
<td>Investments Matured</td>
<td>—</td>
<td>45,197</td>
<td>74,634</td>
<td>119,831</td>
</tr>
<tr>
<td><strong>Total Investments in Securities</strong></td>
<td>$133,364,853</td>
<td>$2,428,709,328</td>
<td>$179,287,949</td>
<td>$2,741,362,130</td>
</tr>
</tbody>
</table>

| Other Investments – Assets | | | | |
|---------------------------|--------|--------|-------|
| Forward Foreign Currency Contracts | — | 9,847,025 | — | 9,847,025 |

| Other Investments – Liabilities | | | | |
|---------------------------|--------|--------|-------|
| Forward Foreign Currency Contracts | — | (2,612,234) | — | (2,612,234) |
| **Total Other Investments** | — | 7,234,791 | — | 7,234,791 |
| **Total Investments** | $133,364,853 | $2,435,944,119 | $179,287,949 | $2,748,596,921 |

* 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, 2018:

<table>
<thead>
<tr>
<th></th>
<th>Value August 31, 2017</th>
<th>Purchases at Cost</th>
<th>Proceeds from Sales</th>
<th>Accrued Discounts/ Premiums</th>
<th>Realized Gain</th>
<th>Change in Unrealized Appreciation (Depreciation)</th>
<th>Transfers into Level 3</th>
<th>Transfers out of Level 3</th>
<th>Value May 31, 2018</th>
</tr>
</thead>
<tbody>
<tr>
<td>Variable Rate Senior Loan Interests</td>
<td>$179,593,580</td>
<td>$52,436,667</td>
<td>$(58,170,985)</td>
<td>$1,135,234</td>
<td>$392,442</td>
<td>$(956,748)</td>
<td>$34,053,168</td>
<td>$(36,657,751)</td>
<td>$171,825,607</td>
</tr>
<tr>
<td>Bonds &amp; Notes</td>
<td>4,117,596</td>
<td>369,026</td>
<td>$(1,849,853)</td>
<td>15,467</td>
<td>138,534</td>
<td>258,313</td>
<td>--</td>
<td>(3,004,468)</td>
<td>44,615</td>
</tr>
<tr>
<td>Common Stocks &amp; Other Equity Interests</td>
<td>5,857,364</td>
<td>14,098</td>
<td>--</td>
<td>--</td>
<td>--</td>
<td>(330,523)</td>
<td>1,802,154</td>
<td>--</td>
<td>7,343,093</td>
</tr>
<tr>
<td>Preferred Stocks</td>
<td>284,602</td>
<td>--</td>
<td>--</td>
<td>--</td>
<td>--</td>
<td>(284,602)</td>
<td>--</td>
<td>--</td>
<td>0</td>
</tr>
<tr>
<td>Investments Matured</td>
<td>76,857</td>
<td>--</td>
<td>--</td>
<td>--</td>
<td>--</td>
<td>(2,223)</td>
<td>--</td>
<td>--</td>
<td>74,634</td>
</tr>
<tr>
<td><strong>Total</strong></td>
<td>$189,929,999</td>
<td>$52,819,791</td>
<td>$(60,020,838)</td>
<td>$1,150,701</td>
<td>$530,976</td>
<td>$(1,315,783)</td>
<td>$35,855,322</td>
<td>$(39,662,219)</td>
<td>$179,287,949</td>
</tr>
</tbody>
</table>

Securities determined to be Level 3 at the end of the reporting period were valued primarily by 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

Value of Derivative Investments at Period-End

The table below summarizes the value of the Fund’s derivative investments, detailed by primary risk exposure, held as of May 31, 2018:

<table>
<thead>
<tr>
<th>Derivative Assets</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>Unrealized appreciation on forward foreign currency contracts outstanding</td>
<td>$9,847,025</td>
</tr>
<tr>
<td>Derivatives not subject to master netting agreements</td>
<td>—</td>
</tr>
<tr>
<td>Total Derivative Assets subject to master netting agreements</td>
<td>$9,847,025</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Derivative Liabilities</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>Unrealized depreciation on forward foreign currency contracts outstanding</td>
<td>$(2,612,234)</td>
</tr>
<tr>
<td>Derivatives not subject to master netting agreements</td>
<td>—</td>
</tr>
<tr>
<td>Total Derivative Liabilities subject to master netting agreements</td>
<td>$(2,612,234)</td>
</tr>
</tbody>
</table>

Effect of Derivative Investments for the nine months ended May 31, 2018

The table below summarizes the gains (losses) on derivative investments, detailed by primary risk exposure, recognized in earnings during the period:

<table>
<thead>
<tr>
<th>Location of Gain (Loss) on Statement of Operations</th>
<th>Gain (Loss)</th>
</tr>
</thead>
<tbody>
<tr>
<td>Currency Risk</td>
<td></td>
</tr>
<tr>
<td>Realized Gain (Loss):</td>
<td></td>
</tr>
<tr>
<td>Forward foreign currency contracts</td>
<td>$(9,509,019)</td>
</tr>
<tr>
<td>Change in Net Unrealized Appreciation:</td>
<td></td>
</tr>
<tr>
<td>Forward foreign currency contracts</td>
<td>11,504,004</td>
</tr>
<tr>
<td>Total</td>
<td>$1,994,985</td>
</tr>
</tbody>
</table>

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

<table>
<thead>
<tr>
<th>Forward Foreign Currency Contracts</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>Average notional value</td>
<td>$398,736,617</td>
</tr>
</tbody>
</table>
NOTE 4 -- Unfunded Loan Commitments

As of May 31, 2018, 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:

<table>
<thead>
<tr>
<th>Borrower</th>
<th>Type</th>
<th>Principal Amount(a)</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>ABG Intermediate Holdings 2 LLC</td>
<td>Delayed Draw Term Loan</td>
<td>907,484</td>
<td>907,484</td>
</tr>
<tr>
<td>ABG Intermediate Holdings 2 LLC</td>
<td>Second Lien Delayed Draw Term Loan</td>
<td>274,564</td>
<td>274,564</td>
</tr>
<tr>
<td>Brickman Group Ltd. LLC</td>
<td>Revolver Loan</td>
<td>719,935</td>
<td>665,940</td>
</tr>
<tr>
<td>Carlisle FoodService Products, Inc.</td>
<td>Delayed Draw Term Loan</td>
<td>90,683</td>
<td>90,683</td>
</tr>
<tr>
<td>Engineered Machinery Holdings, Inc.</td>
<td>Second Lien Term Loan</td>
<td>22,915</td>
<td>22,915</td>
</tr>
<tr>
<td>Fieldwood Energy LLC</td>
<td>Term Loan</td>
<td>27,701,107</td>
<td>27,424,096</td>
</tr>
<tr>
<td>Heartland Dental, LLC</td>
<td>Delayed Draw Term Loan</td>
<td>833,878</td>
<td>833,878</td>
</tr>
<tr>
<td>IAP Worldwide Services</td>
<td>Revolver Loan</td>
<td>789,016</td>
<td>789,016</td>
</tr>
<tr>
<td>KPEX Holdings Inc.</td>
<td>First Lien Delayed Draw Term Loan</td>
<td>97,116</td>
<td>97,116</td>
</tr>
<tr>
<td>Lakeland Tours, LLC</td>
<td>Delayed Draw Term Loan</td>
<td>151,889</td>
<td>151,889</td>
</tr>
<tr>
<td>MacDermid, Inc.</td>
<td>First Lien Revolver Loan</td>
<td>1,177,495</td>
<td>1,173,468</td>
</tr>
<tr>
<td>MacDermid, Inc.</td>
<td>First Lien Multicurrency Revolver Loan</td>
<td>436,109</td>
<td>434,618</td>
</tr>
<tr>
<td>Mavis Tire Express Services Corp.</td>
<td>Delayed Draw Term Loan</td>
<td>508,295</td>
<td>506,231</td>
</tr>
<tr>
<td>National Vision, Inc.</td>
<td>First Lien Revolver Loan</td>
<td>3,004,345</td>
<td>2,763,997</td>
</tr>
<tr>
<td>Nidda Healthcare Holding AG</td>
<td>Term Loan B-1 GBP</td>
<td>485,695</td>
<td>647,173</td>
</tr>
<tr>
<td>NRG Energy, Inc.</td>
<td>Revolver Loan A</td>
<td>41,372,155</td>
<td>41,069,518</td>
</tr>
<tr>
<td>Prime Security Services Borrower, LLC</td>
<td>Revolver Loan</td>
<td>3,829,058</td>
<td>3,791,457</td>
</tr>
<tr>
<td>Transtar Holding Co.</td>
<td>Term Loan</td>
<td>242,525</td>
<td>241,919</td>
</tr>
<tr>
<td>Scientific Games International, Inc.</td>
<td>Multicurrency Revolver Loan</td>
<td>4,100,574</td>
<td>4,059,568</td>
</tr>
<tr>
<td>Scientific Games International, Inc.</td>
<td>Revolver Loan</td>
<td>4,915,717</td>
<td>4,866,560</td>
</tr>
<tr>
<td>Unilabs Diagnostics AB</td>
<td>Revolver Loan EUR</td>
<td>1,849,988</td>
<td>2,127,704</td>
</tr>
</tbody>
</table>

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

NOTE 5 -- 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, 2018, the following sets forth the selling participants with respect to interest in Senior Loans purchased by the Fund on a participation basis.

<table>
<thead>
<tr>
<th>Selling Participant</th>
<th>Principal Amount</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>Goldman Sachs Lending Partners LLC</td>
<td>$ 3,004,345</td>
<td>$ 2,763,997</td>
</tr>
<tr>
<td>Mizuho Bank, Ltd.</td>
<td>41,372,155</td>
<td>41,069,518</td>
</tr>
<tr>
<td>Total</td>
<td>$</td>
<td>43,833,515</td>
</tr>
</tbody>
</table>